



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/09/2008

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
17/09/2008	\$ / R 2008/12/12			Currency Future	8.3572	8.3891	0.382	8.4200	8.2500	233,426
17/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	257.0000	266.0000	3.502	0	0	0
17/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	279.0000	258.0000	(7.527)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	337.0000	315.0000	(6.528)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	336.0000	347.0000	3.274	0	0	0
17/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	400.0000	377.0000	(5.750)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	294.0000	304.0000	3.401	0	0	20
17/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	383.0000	396.0000	3.394	0	0	0
17/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	226.0000	207.0000	(8.407)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	225.0000	233.0000	3.556	0	0	0
17/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	180.0000	163.0000	(9.444)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	468.0000	444.0000	(5.128)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	437.0000	452.0000	3.432	0	0	0
17/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	498.0000	515.0000	3.414	0	0	0
17/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	565.0000	587.0000	3.894	0	0	0
17/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	108.0000	98.0000	(9.259)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	141.0000	125.0000	(11.348)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	197.0000	204.0000	3.553	0	0	0
17/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	540.0000	515.0000	(4.630)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	437.0000	452.0000	3.432	0	0	0
17/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	468.0000	444.0000	(5.128)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	180.0000	163.0000	(9.444)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	383.0000	396.0000	3.394	0	0	0
17/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	225.0000	233.0000	3.556	0	0	0
17/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	226.0000	207.0000	(8.407)	0	0	0
17/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	0.0000	179.0000	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
17/09/2008	\$ / R	2008/12/12	8.80	Put	Currency Future	0.0000	590.0000	100.000	0	0	0
17/09/2008	\$ / R	2009/03/16			Currency Future	8.5466	8.5674	0.243	0.0000	0.0000	26,222
17/09/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	459.0000	466.0000	1.525	0	0	0
17/09/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	462.0000	449.0000	(2.814)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	404.0000	391.0000	(3.218)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	353.0000	359.0000	1.700	0	0	0
17/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	656.0000	641.0000	(2.287)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	501.0000	508.0000	1.397	0	0	0
17/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	501.0000	508.0000	1.397	0	0	0
17/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	404.0000	391.0000	(3.218)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	324.0000	329.0000	1.543	0	0	0
17/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	348.0000	336.0000	(3.448)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.50	Call	Currency Future	479.0000	487.0000	1.670	0	0	0
17/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	656.0000	641.0000	(2.287)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.75	Call	Currency Future	385.0000	391.0000	1.558	0	0	0
17/09/2008	\$ / R	2009/03/16	8.75	Put	Currency Future	588.0000	574.0000	(2.381)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.50	Put	Currency Future	433.0000	419.0000	(3.233)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	353.0000	359.0000	1.700	0	0	0
17/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	545.0000	553.0000	1.468	0	0	0
17/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	523.0000	510.0000	(2.486)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.95	Put	Currency Future	727.0000	712.0000	(2.063)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	420.0000	427.0000	1.667	0	0	0
17/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	348.0000	336.0000	(3.448)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	545.0000	553.0000	1.468	0	0	0
17/09/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	251.0000	240.0000	(4.382)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.25	Call	Currency Future	594.0000	603.0000	1.515	0	0	0
17/09/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	297.0000	286.0000	(3.704)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	647.0000	658.0000	1.700	0	0	0
17/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	215.0000	205.0000	(4.651)	0	0	0
17/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	711.0000	723.0000	1.688	0	0	0
17/09/2008	\$ / R	2009/06/12			Currency Future	8.7301	8.7420	0.136	8.7500	8.6700	2
17/09/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	586.0000	577.0000	(1.536)	0	0	0
17/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	713.0000	703.0000	(1.403)	0	0	0
17/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	527.0000	518.0000	(1.708)	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
17/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	607.0000	610.0000	0.494	0	0	0
17/09/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	566.0000	569.0000	0.530	0	0	0
17/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	648.0000	639.0000	(1.389)	0	0	0
17/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	528.0000	531.0000	0.568	0	0	0
17/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	321.0000	314.0000	(2.181)	0	0	0
17/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	493.0000	495.0000	0.406	0	0	0
17/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	713.0000	703.0000	(1.403)	0	0	0
17/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	460.0000	462.0000	0.435	0	0	0
17/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	468.0000	459.0000	(1.923)	0	0	0
17/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	801.0000	806.0000	0.624	0	0	0
17/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	493.0000	495.0000	0.406	0	0	0
17/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	413.0000	404.0000	(2.179)	0	0	0
17/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	741.0000	745.0000	0.540	0	0	0
17/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	361.0000	353.0000	(2.216)	0	0	0
17/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	693.0000	696.0000	0.433	0	0	0
17/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	648.0000	651.0000	0.463	0	0	0
17/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	780.0000	770.0000	(1.282)	0	0	0
17/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	430.0000	432.0000	0.465	0	0	0
17/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	850.0000	840.0000	(1.176)	0	0	0
17/09/2008	£ / R 2008/12/12			Currency Future	14.7440	14.9861	1.642	14.9500	14.9300	14,945
17/09/2008	£ / R 2008/12/12	14.75	Put	Currency Future	503.0000	376.0000	(25.249)	0	0	0
17/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	563.0000	429.0000	(23.801)	0	0	0
17/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	421.0000	521.0000	23.753	0	0	0
17/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	457.0000	565.0000	23.632	0	0	0
17/09/2008	£ / R 2008/12/12	14.75	Call	Currency Future	497.0000	613.0000	23.340	0	0	0
17/09/2008	£ / R 2008/12/12	15.05	Call	Currency Future	388.0000	481.0000	23.969	0	0	0
17/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	561.0000	692.0000	23.351	0	0	0
17/09/2008	£ / R 2008/12/12	14.95	Put	Currency Future	627.0000	485.0000	(22.648)	0	0	0
17/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	417.0000	306.0000	(26.619)	0	0	0
17/09/2008	£ / R 2008/12/12	14.55	Put	Currency Future	391.0000	287.0000	(26.598)	0	0	0
17/09/2008	£ / R 2008/12/12	14.65	Call	Currency Future	539.0000	664.0000	23.191	0	0	0
17/09/2008	£ / R 2008/12/12	14.45	Call	Currency Future	635.0000	787.0000	23.937	0	0	0
17/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	445.0000	328.0000	(26.292)	0	0	0
17/09/2008	£ / R 2008/12/12	15.05	Put	Currency Future	694.0000	545.0000	(21.470)	0	0	0
17/09/2008	£ / R 2008/12/12	14.55	Call	Currency Future	585.0000	723.0000	23.590	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
17/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	341.0000	251.0000	(26.393)	0	0	0
17/09/2008	£ / R	2008/12/12	15.15	Call	Currency Future	357.0000	443.0000	24.090	0	0	0
17/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	296.0000	219.0000	(26.014)	0	0	0
17/09/2008	£ / R	2008/12/12	15.15	Put	Currency Future	763.0000	607.0000	(20.446)	0	0	0
17/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	690.0000	855.0000	23.913	0	0	0
17/09/2008	£ / R	2008/12/12	15.40	Call	Currency Future	0.0000	362.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.80	Put	Currency Future	0.0000	402.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.80	Call	Currency Future	0.0000	588.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.40	Put	Currency Future	0.0000	776.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	0.0000	352.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.70	Call	Currency Future	0.0000	638.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.90	Call	Currency Future	0.0000	543.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	14.90	Put	Currency Future	0.0000	457.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.00	Put	Currency Future	0.0000	515.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.30	Put	Currency Future	0.0000	706.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.00	Call	Currency Future	0.0000	501.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.30	Call	Currency Future	0.0000	392.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	0.0000	639.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	0.0000	575.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	0.0000	461.0000	100.000	0	0	0
17/09/2008	£ / R	2008/12/12	15.20	Call	Currency Future	0.0000	425.0000	100.000	0	0	0
17/09/2008	£ / R	2009/03/16			Currency Future	14.9827	15.2162	1.558	0.0000	0.0000	12,054
17/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	772.0000	885.0000	14.637	0	0	0
17/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	906.0000	1,052.0000	16.115	0	0	0
17/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	655.0000	755.0000	15.267	0	0	0
17/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	872.0000	739.0000	(15.252)	0	0	0
17/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	809.0000	681.0000	(15.822)	0	0	0
17/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	691.0000	797.0000	15.340	0	0	0
17/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	689.0000	569.0000	(17.417)	0	0	0
17/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	631.0000	517.0000	(18.067)	0	0	0
17/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	523.0000	436.0000	(16.635)	0	0	0
17/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	858.0000	992.0000	15.618	0	0	0
17/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	814.0000	933.0000	14.619	0	0	0
17/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	576.0000	475.0000	(17.535)	0	0	0
17/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	937.0000	799.0000	(14.728)	0	0	0

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17/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	587.0000	678.0000	15.503	0	0	0
17/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	620.0000	715.0000	15.323	0	0	0
17/09/2008	£ / R 2009/03/16	15.60	Call	Currency Future	0.0000	609.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,005.0000	861.0000	(14.328)	0	0	0
17/09/2008	£ / R 2009/03/16	15.50	Put	Currency Future	0.0000	926.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.60	Put	Currency Future	0.0000	993.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.50	Call	Currency Future	0.0000	642.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	14.90	Put	Currency Future	0.0000	569.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	0.0000	678.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	14.90	Call	Currency Future	0.0000	885.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	0.0000	715.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.30	Put	Currency Future	0.0000	799.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	0.0000	861.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	14.80	Put	Currency Future	0.0000	517.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	14.80	Call	Currency Future	0.0000	933.0000	100.000	0	0	0
17/09/2008	£ / R 2009/03/16	15.00	Call	Currency Future	730.0000	840.0000	15.068	0	0	0
17/09/2008	£ / R 2009/03/16	15.00	Put	Currency Future	748.0000	623.0000	(16.711)	0	0	0
17/09/2008	£ / R 2009/06/12			Currency Future	15.2256	15.4460	1.448	0.0000	0.0000	0
17/09/2008	£ / R 2009/06/12	15.25	Put	Currency Future	937.0000	813.0000	(13.234)	0	0	0
17/09/2008	£ / R 2009/06/12	15.25	Call	Currency Future	912.0000	1,009.0000	10.636	0	0	0
17/09/2008	£ / R 2009/06/12	15.20	Call	Currency Future	932.0000	1,030.0000	10.515	0	0	0
17/09/2008	£ / R 2009/06/12	15.20	Put	Currency Future	907.0000	784.0000	(13.561)	0	0	0
17/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	967.0000	842.0000	(12.927)	0	0	0
17/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	855.0000	948.0000	10.877	0	0	0
17/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,029.0000	902.0000	(12.342)	0	0	0
17/09/2008	£ / R 2009/06/12	15.10	Put	Currency Future	848.0000	727.0000	(14.269)	0	0	0
17/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	974.0000	1,073.0000	10.164	0	0	0
17/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	893.0000	988.0000	10.638	0	0	0
17/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	789.0000	677.0000	(14.195)	0	0	0
17/09/2008	£ / R 2009/06/12	15.50	Call	Currency Future	819.0000	908.0000	10.867	0	0	0
17/09/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,093.0000	962.0000	(11.985)	0	0	0
17/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	893.0000	988.0000	10.638	0	0	0
17/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,159.0000	1,023.0000	(11.734)	0	0	0
17/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	855.0000	948.0000	10.877	0	0	0
17/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,029.0000	902.0000	(12.342)	0	0	0

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17/09/2008	£ / R	2009/06/12	15.00	Call	Currency Future	1,015.0000	1,123.0000	10.640	0	0	0
17/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	785.0000	869.0000	10.701	0	0	0
17/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	967.0000	842.0000	(12.927)	0	0	0
17/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,058.0000	1,179.0000	11.437	0	0	0
17/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	732.0000	633.0000	(13.525)	0	0	0
17/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,103.0000	1,237.0000	12.149	0	0	0
17/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	678.0000	591.0000	(12.832)	0	0	0
17/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	732.0000	633.0000	(13.525)	0	0	0
17/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	678.0000	591.0000	(12.832)	0	0	0
17/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,058.0000	1,179.0000	11.437	0	0	0
17/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,103.0000	1,237.0000	12.149	0	0	0
17/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	0.0000	1,096.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.35	Put	Currency Future	0.0000	873.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	0.0000	1,051.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	0.0000	1,055.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	815.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.75	Put	Currency Future	0.0000	1,119.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	851.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	0.0000	992.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	888.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.45	Put	Currency Future	0.0000	931.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	0.0000	755.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	0.0000	700.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	969.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	927.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	781.0000	100.000	0	0	0
17/09/2008	£ / R	2009/06/12	15.85	Put	Currency Future	0.0000	1,185.0000	100.000	0	0	0
17/09/2008	€ / R	2008/12/12			Currency Future	11.7694	11.8930	1.050	11.8500	11.7600	41,434
17/09/2008	€ / R	2008/12/12	12.30	Put	Currency Future	0.0000	689.0000	100.000	0	0	0
17/09/2008	€ / R	2008/12/12	12.20	Call	Currency Future	0.0000	311.0000	100.000	0	0	0
17/09/2008	€ / R	2008/12/12	12.20	Put	Currency Future	0.0000	618.0000	100.000	0	0	0
17/09/2008	€ / R	2008/12/12	12.30	Call	Currency Future	0.0000	282.0000	100.000	0	0	0
17/09/2008	€ / R	2008/12/12	11.45	Call	Currency Future	586.0000	647.0000	10.410	0	0	0
17/09/2008	€ / R	2008/12/12	11.35	Put	Currency Future	225.0000	172.0000	(23.556)	0	0	0
17/09/2008	€ / R	2008/12/12	11.35	Call	Currency Future	644.0000	715.0000	11.025	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
17/09/2008	€ / R	2008/12/12	11.45	Put	Currency Future	267.0000	204.0000	(23.596)	0	0	0
17/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	400.0000	438.0000	9.500	0	0	0
17/09/2008	€ / R	2008/12/12	11.85	Put	Currency Future	480.0000	395.0000	(17.708)	0	0	0
17/09/2008	€ / R	2008/12/12	11.95	Call	Currency Future	363.0000	397.0000	9.366	0	0	0
17/09/2008	€ / R	2008/12/12	12.05	Put	Currency Future	610.0000	517.0000	(15.246)	0	0	0
17/09/2008	€ / R	2008/12/12	12.05	Call	Currency Future	329.0000	360.0000	9.422	0	0	0
17/09/2008	€ / R	2008/12/12	11.95	Put	Currency Future	543.0000	454.0000	(16.390)	0	0	0
17/09/2008	€ / R	2008/12/12	12.10	Put	Currency Future	644.0000	550.0000	(14.596)	0	0	0
17/09/2008	€ / R	2008/12/12	12.10	Call	Currency Future	313.0000	343.0000	9.585	0	0	0
17/09/2008	€ / R	2008/12/12	12.00	Put	Currency Future	576.0000	485.0000	(15.799)	0	0	0
17/09/2008	€ / R	2008/12/12	12.00	Call	Currency Future	345.0000	378.0000	9.565	0	0	0
17/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	245.0000	187.0000	(23.673)	0	0	0
17/09/2008	€ / R	2008/12/12	11.50	Call	Currency Future	559.0000	614.0000	9.839	0	0	0
17/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	615.0000	680.0000	10.569	0	0	0
17/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	677.0000	750.0000	10.783	0	0	0
17/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	208.0000	157.0000	(24.519)	0	0	0
17/09/2008	€ / R	2008/12/12	12.15	Put	Currency Future	679.0000	583.0000	(14.138)	0	0	0
17/09/2008	€ / R	2008/12/12	11.50	Put	Currency Future	290.0000	221.0000	(23.793)	0	0	0
17/09/2008	€ / R	2008/12/12	11.60	Put	Currency Future	339.0000	265.0000	(21.829)	0	0	0
17/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	511.0000	424.0000	(17.025)	0	0	0
17/09/2008	€ / R	2008/12/12	11.60	Call	Currency Future	508.0000	558.0000	9.843	0	0	0
17/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	381.0000	417.0000	9.449	0	0	0
17/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	420.0000	460.0000	9.524	0	0	0
17/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	450.0000	367.0000	(18.444)	0	0	0
17/09/2008	€ / R	2008/12/12	12.15	Call	Currency Future	299.0000	326.0000	9.030	0	0	0
17/09/2008	€ / R	2008/12/12	11.65	Put	Currency Future	365.0000	288.0000	(21.096)	0	0	0
17/09/2008	€ / R	2008/12/12	11.65	Call	Currency Future	485.0000	531.0000	9.485	0	0	0
17/09/2008	€ / R	2008/12/12	11.70	Call	Currency Future	462.0000	506.0000	9.524	0	0	0
17/09/2008	€ / R	2008/12/12	11.75	Call	Currency Future	441.0000	483.0000	9.524	0	0	0
17/09/2008	€ / R	2008/12/12	11.55	Put	Currency Future	314.0000	242.0000	(22.930)	0	0	0
17/09/2008	€ / R	2008/12/12	11.55	Call	Currency Future	533.0000	585.0000	9.756	0	0	0
17/09/2008	€ / R	2008/12/12	11.75	Put	Currency Future	421.0000	340.0000	(19.240)	0	0	0
17/09/2008	€ / R	2008/12/12	11.70	Put	Currency Future	393.0000	313.0000	(20.356)	0	0	0
17/09/2008	€ / R	2009/03/16			Currency Future	11.9770	12.0975	1.006	0.0000	0.0000	12,810
17/09/2008	€ / R	2009/03/16	11.80	Put	Currency Future	0.0000	452.0000	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
17/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	625.0000	661.0000	5.760	0	0	0
17/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	0.0000	544.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	648.0000	564.0000	(12.963)	0	0	0
17/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	0.0000	750.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	0.0000	746.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	0.0000	881.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	0.0000	812.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	0.0000	510.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	0.0000	478.0000	100.000	0	0	0
17/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	381.0000	324.0000	(14.961)	0	0	0
17/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	858.0000	921.0000	7.343	0	0	0
17/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	873.0000	779.0000	(10.767)	0	0	0
17/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	806.0000	714.0000	(11.414)	0	0	0
17/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	550.0000	580.0000	5.455	0	0	0
17/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	773.0000	683.0000	(11.643)	0	0	0
17/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	516.0000	544.0000	5.426	0	0	0
17/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	709.0000	622.0000	(12.271)	0	0	0
17/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	586.0000	619.0000	5.631	0	0	0
17/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	532.0000	452.0000	(15.038)	0	0	0
17/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	709.0000	750.0000	5.783	0	0	0
17/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	803.0000	859.0000	6.974	0	0	0
17/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	839.0000	746.0000	(11.085)	0	0	0
17/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	426.0000	361.0000	(15.258)	0	0	0
17/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	477.0000	402.0000	(15.723)	0	0	0
17/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	754.0000	799.0000	5.968	0	0	0
17/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	829.0000	890.0000	7.358	0	0	0
17/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	402.0000	342.0000	(14.925)	0	0	0
17/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	778.0000	829.0000	6.555	0	0	0
17/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	678.0000	592.0000	(12.684)	0	0	0
17/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	605.0000	640.0000	5.785	0	0	0
17/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	568.0000	599.0000	5.458	0	0	0
17/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	533.0000	562.0000	5.441	0	0	0
17/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	741.0000	652.0000	(12.011)	0	0	0
17/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	500.0000	527.0000	5.400	0	0	0
17/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	619.0000	535.0000	(13.570)	0	0	0
17/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	561.0000	479.0000	(14.617)	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
17/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	451.0000	381.0000	(15.521)	0	0	0
17/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	646.0000	682.0000	5.573	0	0	0
17/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	731.0000	774.0000	5.882	0	0	0
17/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	688.0000	726.0000	5.523	0	0	0
17/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	504.0000	426.0000	(15.476)	0	0	0
17/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	589.0000	506.0000	(14.092)	0	0	0
17/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	666.0000	704.0000	5.706	0	0	0
17/09/2008	€ / R 2009/06/12			Currency Future	12.1771	12.2902	0.929	0.0000	0.0000	0
17/09/2008	€ / R 2009/06/12	12.30	Put	Currency Future	865.0000	782.0000	(9.595)	0	0	0
17/09/2008	€ / R 2009/06/12	12.30	Call	Currency Future	742.0000	772.0000	4.043	0	0	0
17/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	706.0000	733.0000	3.824	0	0	0
17/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	671.0000	697.0000	3.875	0	0	0
17/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	929.0000	843.0000	(9.257)	0	0	0
17/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	0.0000	854.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,003.0000	1,057.0000	5.384	0	0	0
17/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	0.0000	664.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	12.00	Put	Currency Future	686.0000	606.0000	(11.662)	0	0	0
17/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	629.0000	552.0000	(12.242)	0	0	0
17/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	0.0000	662.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	525.0000	467.0000	(11.048)	0	0	0
17/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	0.0000	1,039.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	951.0000	999.0000	5.047	0	0	0
17/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	574.0000	508.0000	(11.498)	0	0	0
17/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	0.0000	972.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	994.0000	907.0000	(8.753)	0	0	0
17/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	0.0000	630.0000	100.000	0	0	0
17/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	863.0000	897.0000	3.940	0	0	0
17/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	547.0000	488.0000	(10.786)	0	0	0
17/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	928.0000	970.0000	4.526	0	0	0
17/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	688.0000	715.0000	3.924	0	0	0
17/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	897.0000	812.0000	(9.476)	0	0	0
17/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	961.0000	875.0000	(8.949)	0	0	0
17/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	1,027.0000	939.0000	(8.569)	0	0	0
17/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	655.0000	679.0000	3.664	0	0	0
17/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	724.0000	752.0000	3.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2008	€ / R	2009/06/12	12.25	Put	Currency Future	834.0000	752.0000	(9.832)	0	0	0
17/09/2008	€ / R	2009/06/12	12.25	Call	Currency Future	761.0000	792.0000	4.074	0	0	0
17/09/2008	€ / R	2009/06/12	11.85	Put	Currency Future	601.0000	530.0000	(11.814)	0	0	0
17/09/2008	€ / R	2009/06/12	11.95	Call	Currency Future	884.0000	919.0000	3.959	0	0	0
17/09/2008	€ / R	2009/06/12	11.95	Put	Currency Future	657.0000	579.0000	(11.872)	0	0	0
17/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	843.0000	875.0000	3.796	0	0	0
17/09/2008	€ / R	2009/06/12	12.05	Put	Currency Future	716.0000	635.0000	(11.313)	0	0	0
17/09/2008	€ / R	2009/06/12	11.75	Call	Currency Future	974.0000	1,028.0000	5.544	0	0	0
17/09/2008	€ / R	2009/06/12	11.90	Call	Currency Future	906.0000	942.0000	3.974	0	0	0
17/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	774.0000	693.0000	(10.465)	0	0	0
17/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	804.0000	723.0000	(10.075)	0	0	0
17/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	801.0000	833.0000	3.995	0	0	0
17/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	781.0000	813.0000	4.097	0	0	0
17/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	745.0000	664.0000	(10.872)	0	0	0
17/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	822.0000	854.0000	3.893	0	0	0
17/09/2008	ALBI	2008/11/06			Index Future	271.8750	271.7600	(0.042)	0.0000	0.0000	603
17/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	1,963.0000	1,982.0000	0.968	0	0	0
17/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	70,713.0000	69,582.0000	(1.599)	0	0	0
17/09/2008	ALBI	2009/02/05			Index Future	280.0950	279.9760	(0.042)	0.0000	0.0000	0
17/09/2008	ALBI	2009/05/07			Index Future	285.6170	285.3400	(0.097)	0.0000	0.0000	0
17/09/2008	CRD1	2008/11/06			Index Future	115.0160	114.9420	(0.064)	0.0000	0.0000	6
17/09/2008	CRD1	2009/02/05			Index Future	118.4050	118.3300	(0.063)	0.0000	0.0000	0
17/09/2008	CRD1	2009/05/07			Index Future	121.8330	121.7580	(0.062)	0.0000	0.0000	0
17/09/2008	GOVI	2008/11/06			jGovi	274.1765	273.6725	(0.184)	0.0000	0.0000	148
17/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	21,331.0000	18,621.0000	(12.705)	0	0	0
17/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	19,566.0000	21,896.0000	11.908	0	0	0
17/09/2008	GOVI	2009/02/05			jGovi	282.2535	281.7375	(0.183)	0.0000	0.0000	254

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
17/09/2008	GOVI	2009/05/07			jGovi	290.4260	289.9005	(0.181)	0.0000	0.0000	0
17/09/2008	ILBI	2008/11/06			Index Future	327.1500	327.4140	0.081	0.0000	0.0000	1
17/09/2008	ILBI	2009/02/05			Index Future	336.6580	336.9320	0.081	0.0000	0.0000	0
17/09/2008	ILBI	2009/05/07			Index Future	346.9540	346.6170	(0.097)	0.0000	0.0000	0
17/09/2008	J153	2010/08/31			jSwap	10.9120	10.8900	(0.202)	0.0000	0.0000	0
17/09/2008	J157	2015/09/15			jSwap	9.6850	9.7150	0.310	0.0000	0.0000	0
17/09/2008	J186	2026/12/21			jSwap	8.9540	8.9790	0.279	0.0000	0.0000	0
17/09/2008	J201	2014/12/22			jSwap	9.8980	9.9210	0.232	0.0000	0.0000	0
17/09/2008	J203	2017/09/15			jSwap	9.5370	9.5640	0.283	0.0000	0.0000	0
17/09/2008	J204	2018/12/21			jSwap	9.5600	9.5950	0.366	0.0000	0.0000	0
17/09/2008	J207	2020/01/15			jSwap	9.4500	9.4900	0.423	0.0000	0.0000	0
17/09/2008	JBAR	2005/12/21			jBar	12.1330	12.1330	-	0.0000	0.0000	0
17/09/2008	JFRA	2008/11/06			jFra	11.9530	11.9260	(0.226)	0.0000	0.0000	0
17/09/2008	JFRA	2009/02/05			jFra	11.6690	11.6280	(0.351)	0.0000	0.0000	0
17/09/2008	JFRA	2009/05/07			jFra	11.2220	11.1530	(0.615)	0.0000	0.0000	0
17/09/2008	JFRA	2009/08/06			jFra	10.4470	10.3880	(0.565)	0.0000	0.0000	0
17/09/2008	JFRA	2009/11/05			jFra	10.1500	10.1650	0.148	0.0000	0.0000	0
17/09/2008	JN02	2008/11/06			jNote	10.5250	10.5070	(0.171)	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
17/09/2008	JN02	2009/02/05			jNote	10.1840	10.1780	(0.059)	0.0000	0.0000	0
17/09/2008	JN02	2009/05/07			jNote	9.8680	9.8730	0.051	0.0000	0.0000	0
17/09/2008	JN05	2008/11/07			jNote	9.5700	9.5760	0.063	0.0000	0.0000	0
17/09/2008	JN05	2009/02/05			jNote	9.5270	9.5630	0.378	0.0000	0.0000	0
17/09/2008	JN05	2009/05/07			jNote	9.3660	9.4040	0.406	0.0000	0.0000	0
17/09/2008	JN10	2008/11/07			jNote	9.1820	9.1860	0.044	0.0000	0.0000	0
17/09/2008	JN10	2009/02/05			jNote	9.1720	9.2120	0.436	0.0000	0.0000	0
17/09/2008	JN10	2009/05/07			jNote	9.0590	9.1010	0.464	0.0000	0.0000	0
17/09/2008	JROD	2008/09/30			jRod	11.8010	11.8000	(0.008)	0.0000	0.0000	0
17/09/2008	JROD	2008/10/31			jRod	11.8880	11.8880	-	0.0000	0.0000	0
17/09/2008	JROD	2008/11/28			jRod	12.0240	12.0240	-	0.0000	0.0000	0
17/09/2008	JROD	2008/12/31			jRod	12.0000	11.9970	(0.025)	0.0000	0.0000	0
17/09/2008	OTH1	2008/11/06			Index Future	261.5890	261.5860	(0.001)	0.0000	0.0000	9
17/09/2008	OTH1	2009/02/05			Index Future	269.2950	269.2950	-	0.0000	0.0000	0
17/09/2008	OTH1	2009/05/07			Index Future	277.0920	277.0970	0.002	0.0000	0.0000	0
17/09/2008	R153	2008/11/06			Bond Future	9.5850	9.6060	0.219	9.5900	9.5900	8,532
17/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	819.0000	839.0000	2.442	0	0	0
17/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,133.0000	1,158.0000	2.207	0	0	0
17/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	143.0000	132.0000	(7.692)	0	0	700

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
17/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	254.0000	238.0000	(6.299)	0	0	0
17/09/2008	R153	2009/02/05			Bond Future	9.1820	9.2050	0.250	0.0000	0.0000	3
17/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	363.0000	370.0000	1.928	0	0	0
17/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,555.0000	1,528.0000	(1.736)	0	0	0
17/09/2008	R153	2009/05/07			Bond Future	8.6500	8.6770	0.312	0.0000	0.0000	0
17/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,363.0000	1,374.0000	0.807	0	0	0
17/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,112.0000	2,089.0000	(1.089)	0	0	0
17/09/2008	R157	2008/11/06			Bond Future	9.0070	9.0110	0.044	8.9700	8.9700	8,088
17/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,397.0000	3,367.0000	(0.883)	0	0	500
17/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,967.0000	6,941.0000	(0.373)	0	0	0
17/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	605.0000	598.0000	(1.157)	0	0	1,000
17/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	86.0000	83.0000	(3.488)	0	0	300
17/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	998.0000	975.0000	(2.305)	0	0	700
17/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,488.0000	2,488.0000	-	0	0	0
17/09/2008	R157	2009/02/05			Bond Future	8.8690	8.8730	0.045	0.0000	0.0000	5,094
17/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,869.0000	1,867.0000	(0.107)	0	0	0
17/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,985.0000	3,961.0000	(0.602)	0	0	0
17/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,398.0000	1,396.0000	(0.143)	0	0	0
17/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,878.0000	4,853.0000	(0.513)	0	0	600
17/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	760.0000	757.0000	(0.395)	0	0	600
17/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,904.0000	6,879.0000	(0.362)	0	0	0
17/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,476.0000	2,456.0000	(0.808)	0	0	600
17/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,147.0000	3,149.0000	0.064	0	0	0
17/09/2008	R157	2009/05/07			Bond Future	8.7190	8.7230	0.046	0.0000	0.0000	0
17/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,263.0000	4,243.0000	(0.469)	0	0	0
17/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,734.0000	2,736.0000	0.073	0	0	0
17/09/2008	R186	2008/11/06			Bond Future	8.7030	8.6960	(0.080)	0.0000	0.0000	4,905
17/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	220.0000	227.0000	3.182	0	0	0
17/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,305.0000	2,241.0000	(2.777)	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
17/09/2008	R186	2009/02/05			Bond Future	8.5990	8.5920	(0.081)	0.0000	0.0000	2,500
17/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,424.0000	6,492.0000	1.059	0	0	0
17/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	56.0000	52.0000	(7.143)	0	0	0
17/09/2008	R186	2009/05/07			Bond Future	8.4970	8.4900	(0.082)	0.0000	0.0000	0
17/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,364.0000	5,423.0000	1.100	0	0	0
17/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	365.0000	352.0000	(3.562)	0	0	0
17/09/2008	R196	2008/11/06			Bond Future	11.8000	11.8530	0.449	0.0000	0.0000	0
17/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,293.0000	1,297.0000	0.309	0	0	0
17/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	393.0000	381.0000	(3.053)	0	0	0
17/09/2008	R196	2009/02/05			Bond Future	11.1630	11.2410	0.699	0.0000	0.0000	0
17/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,310.0000	1,307.0000	(0.229)	0	0	0
17/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,289.0000	1,282.0000	(0.543)	0	0	0
17/09/2008	R196	2009/05/07			Bond Future	10.9350	10.9450	0.091	0.0000	0.0000	0
17/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,610.0000	1,608.0000	(0.124)	0	0	0
17/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,629.0000	1,624.0000	(0.307)	0	0	0
17/09/2008	R201	2008/11/06			Bond Future	9.1350	9.1400	0.055	0.0000	0.0000	1,000
17/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	184.0000	175.0000	(4.891)	0	0	0
17/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,957.0000	1,971.0000	0.715	0	0	0
17/09/2008	R201	2009/02/05			Bond Future	8.9850	8.9890	0.045	0.0000	0.0000	2
17/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,911.0000	1,896.0000	(0.785)	0	0	0
17/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	740.0000	742.0000	0.270	0	0	0
17/09/2008	R201	2009/05/07			Bond Future	8.8320	8.8360	0.045	0.0000	0.0000	0
17/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	885.0000	888.0000	0.339	0	0	0
17/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,680.0000	2,665.0000	(0.560)	0	0	0
17/09/2008	R203	2008/11/06			Bond Future	9.0000	8.9940	(0.067)	0.0000	0.0000	0
17/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,017.0000	2,982.0000	(1.160)	0	0	0
17/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	41.0000	41.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2008	R203	2009/02/05			Bond Future	8.8640	8.8580	(0.068)	0.0000	0.0000	0
17/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,629.0000	2,652.0000	0.875	0	0	0
17/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	428.0000	416.0000	(2.804)	0	0	0
17/09/2008	R203	2009/05/07			Bond Future	8.7250	8.7170	(0.092)	0.0000	0.0000	0
17/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	900.0000	881.0000	(2.111)	0	0	0
17/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,461.0000	2,489.0000	1.138	0	0	0
17/09/2008	R204	2008/11/06			Bond Future	8.9520	8.9450	(0.078)	0.0000	0.0000	3,126
17/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	45.0000	45.0000	-	0	0	0
17/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,946.0000	2,902.0000	(1.494)	0	0	0
17/09/2008	R204	2009/02/05			Bond Future	8.8250	8.8180	(0.079)	0.0000	0.0000	9
17/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,917.0000	2,950.0000	1.131	0	0	0
17/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	302.0000	292.0000	(3.311)	0	0	0
17/09/2008	R204	2009/05/07			Bond Future	8.6980	8.6910	(0.080)	0.0000	0.0000	0
17/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,660.0000	2,687.0000	1.015	0	0	0
17/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	801.0000	784.0000	(2.122)	0	0	0
17/09/2008	R206	2008/11/06			Bond Future	9.1160	9.1220	0.066	0.0000	0.0000	610
17/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,474.0000	4,496.0000	0.492	0	0	0
17/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
17/09/2008	R206	2009/02/05			Bond Future	8.9130	8.9190	0.067	0.0000	0.0000	0
17/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	648.0000	652.0000	0.617	0	0	0
17/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,913.0000	1,894.0000	(0.993)	0	0	0
17/09/2008	R206	2009/05/07			Bond Future	8.7090	8.7150	0.069	0.0000	0.0000	0
17/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,078.0000	1,083.0000	0.464	0	0	0
17/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,139.0000	2,122.0000	(0.795)	0	0	0
17/09/2008	R207	2008/11/06			Bond Future	8.9460	8.9500	0.045	0.0000	0.0000	0
17/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,956.0000	2,979.0000	0.778	0	0	0
17/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	31.0000	29.0000	(6.452)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2008	R207	2009/02/05			Bond Future	8.8280	8.8310	0.034	0.0000	0.0000	0
17/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,898.0000	2,880.0000	(0.621)	0	0	0
17/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	246.0000	246.0000	-	0	0	0
17/09/2008	R207	2009/05/07			Bond Future	8.7140	8.7170	0.034	0.0000	0.0000	0
17/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	728.0000	731.0000	0.412	0	0	0
17/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,534.0000	2,518.0000	(0.631)	0	0	0
17/09/2008	R209	2008/11/06			Bond Future	8.3730	8.3560	(0.203)	0.0000	0.0000	6,546
17/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,731.0000	5,584.0000	(2.565)	0	0	0
17/09/2008	R209	2009/02/05			Bond Future	8.2860	8.2680	(0.217)	0.0000	0.0000	0
17/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,902.0000	6,060.0000	2.677	0	0	0
17/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2008	R209	2009/05/07			Bond Future	8.2000	8.1820	(0.220)	0.0000	0.0000	0
17/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,667.0000	6,826.0000	2.385	0	0	0
17/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
17/09/2008	TRT1	2008/11/06			Index Future	270.6160	270.1350	(0.178)	0.0000	0.0000	300
17/09/2008	TRT1	2009/02/05			Index Future	278.5880	278.0960	(0.177)	0.0000	0.0000	0
17/09/2008	TRT1	2009/05/07			Index Future	286.6540	286.1530	(0.175)	0.0000	0.0000	0
17/09/2008	ZAAD	2008/12/12			Currency Future	6.5534	6.5400	(0.204)	0.0000	0.0000	5,914
17/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
17/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	369.0000	358.0000	(2.981)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	302.0000	292.0000	(3.311)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	99.0000	102.0000	3.030	0	0	0
17/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
17/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	247.0000	238.0000	(3.644)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	406.0000	395.0000	(2.709)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	297.0000	305.0000	2.694	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
17/09/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	125.0000	120.0000	(4.000)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	371.0000	380.0000	2.426	0	0	0
17/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	530.0000	540.0000	1.887	0	0	0
17/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	450.0000	460.0000	2.222	0	0	0
17/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
17/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	223.0000	216.0000	(3.139)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
17/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	334.0000	324.0000	(2.994)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
17/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	273.0000	264.0000	(3.297)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	120.0000	124.0000	3.333	0	0	0
17/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
17/09/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	183.0000	177.0000	(3.279)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
17/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	202.0000	195.0000	(3.465)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	199.0000	205.0000	3.015	0	0	0
17/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	230.0000	237.0000	3.043	0	0	0
17/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	166.0000	160.0000	(3.614)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
17/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	166.0000	160.0000	(3.614)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	491.0000	501.0000	2.037	0	0	0
17/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
17/09/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	334.0000	342.0000	2.395	0	0	0
17/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	410.0000	419.0000	2.195	0	0	0
17/09/2008	ZAAD	2009/03/16			Currency Future	6.6397	6.6168	(0.345)	0.0000	0.0000	360
17/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	295.0000	284.0000	(3.729)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	306.0000	317.0000	3.595	0	0	0
17/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	0.0000	489.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	0.0000	206.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	0.0000	349.0000	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
17/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	0.0000	518.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	0.0000	102.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	0.0000	178.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	0.0000	266.0000	100.000	0	0	0
17/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	277.0000	266.0000	(3.971)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	337.0000	349.0000	3.561	0	0	0
17/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	370.0000	382.0000	3.243	0	0	0
17/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	259.0000	249.0000	(3.861)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	438.0000	423.0000	(3.425)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
17/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	502.0000	485.0000	(3.386)	0	0	0
17/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	625.0000	637.0000	1.920	0	0	0
17/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	164.0000	154.0000	(6.098)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
17/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	383.0000	369.0000	(3.655)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	193.0000	203.0000	5.181	0	0	0
17/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	336.0000	324.0000	(3.571)	0	0	0
17/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	589.0000	601.0000	2.037	0	0	0
17/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	179.0000	167.0000	(6.704)	0	0	0
17/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	550.0000	565.0000	2.727	0	0	0
17/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	512.0000	527.0000	2.930	0	0	0
17/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	228.0000	219.0000	(3.947)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	247.0000	257.0000	4.049	0	0	0
17/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	190.0000	182.0000	(4.211)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	439.0000	453.0000	3.189	0	0	0
17/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	475.0000	489.0000	2.947	0	0	0
17/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	469.0000	453.0000	(3.412)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	129.0000	136.0000	5.426	0	0	0
17/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	170.0000	178.0000	4.706	0	0	0
17/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	410.0000	395.0000	(3.659)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	243.0000	234.0000	(3.704)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	315.0000	304.0000	(3.492)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	276.0000	287.0000	3.986	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
17/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	404.0000	417.0000	3.218	0	0	0
17/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	359.0000	346.0000	(3.621)	0	0	0
17/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	219.0000	229.0000	4.566	0	0	0
17/09/2008	ZAAD	2009/06/12			Currency Future	6.7213	6.6974	(0.356)	0.0000	0.0000	0
17/09/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	159.0000	164.0000	3.145	0	0	0
17/09/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	580.0000	561.0000	(3.276)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	247.0000	254.0000	2.834	0	0	0
17/09/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	224.0000	213.0000	(4.911)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	199.0000	205.0000	3.015	0	0	0
17/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	521.0000	503.0000	(3.455)	0	0	0
17/09/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	702.0000	716.0000	1.994	0	0	0
17/09/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	423.0000	407.0000	(3.783)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	301.0000	309.0000	2.658	0	0	0
17/09/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	468.0000	451.0000	(3.632)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	490.0000	501.0000	2.245	0	0	0
17/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	255.0000	244.0000	(4.314)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	311.0000	298.0000	(4.180)	0	0	0
17/09/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	560.0000	572.0000	2.143	0	0	0
17/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	634.0000	647.0000	2.050	0	0	0
17/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	344.0000	330.0000	(4.070)	0	0	0
17/09/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	281.0000	269.0000	(4.270)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	456.0000	466.0000	2.193	0	0	0
17/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	361.0000	370.0000	2.493	0	0	0
17/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	382.0000	367.0000	(3.927)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	327.0000	314.0000	(3.976)	0	0	0
17/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	423.0000	433.0000	2.364	0	0	0

Grand Total:

393,923