



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/09/2008

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
18/09/2008	\$ / R 2008/12/12			Currency Future	8.3891	8.3714	(0.211)	8.4400	8.2800	238,843
18/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	179.0000	178.0000	(0.559)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	258.0000	272.0000	5.426	0	0	0
18/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	590.0000	607.0000	2.881	0	0	0
18/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	266.0000	264.0000	(0.752)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	377.0000	392.0000	3.979	0	0	0
18/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	347.0000	343.0000	(1.153)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	304.0000	301.0000	(0.987)	0	0	20
18/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	315.0000	330.0000	4.762	0	0	0
18/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	444.0000	460.0000	3.604	0	0	0
18/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	207.0000	220.0000	6.280	0	0	0
18/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	587.0000	578.0000	(1.533)	0	0	0
18/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	98.0000	106.0000	8.163	0	0	0
18/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	125.0000	135.0000	8.000	0	0	0
18/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	515.0000	507.0000	(1.553)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	163.0000	174.0000	6.748	0	0	0
18/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	452.0000	445.0000	(1.549)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	452.0000	445.0000	(1.549)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	396.0000	391.0000	(1.263)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	515.0000	532.0000	3.301	0	0	0
18/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	163.0000	174.0000	6.748	0	0	0
18/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	444.0000	460.0000	3.604	0	0	0
18/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	396.0000	391.0000	(1.263)	0	0	0
18/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	233.0000	231.0000	(0.858)	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
18/09/2008	\$ / R	2008/12/12	8.20	Put	Currency Future	207.0000	220.0000	6.280	0	0	0
18/09/2008	\$ / R	2009/03/16			Currency Future	8.5674	8.5459	(0.251)	8.5500	8.4900	26,085
18/09/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	466.0000	460.0000	(1.288)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	391.0000	406.0000	3.836	0	0	0
18/09/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	427.0000	421.0000	(1.405)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	508.0000	502.0000	(1.181)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	510.0000	526.0000	3.137	0	0	0
18/09/2008	\$ / R	2009/03/16	8.75	Call	Currency Future	391.0000	386.0000	(1.279)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	449.0000	464.0000	3.341	0	0	0
18/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	336.0000	350.0000	4.167	0	0	0
18/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	553.0000	546.0000	(1.266)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.50	Put	Currency Future	419.0000	434.0000	3.580	0	0	0
18/09/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	286.0000	299.0000	4.545	0	0	0
18/09/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	658.0000	648.0000	(1.520)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.50	Call	Currency Future	487.0000	480.0000	(1.437)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	240.0000	252.0000	5.000	0	0	0
18/09/2008	\$ / R	2009/03/16	8.25	Call	Currency Future	603.0000	594.0000	(1.493)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.75	Put	Currency Future	574.0000	590.0000	2.787	0	0	0
18/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	723.0000	712.0000	(1.521)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	359.0000	354.0000	(1.393)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	553.0000	546.0000	(1.266)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.95	Put	Currency Future	712.0000	729.0000	2.388	0	0	0
18/09/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	329.0000	325.0000	(1.216)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	641.0000	658.0000	2.652	0	0	0
18/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	359.0000	354.0000	(1.393)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	336.0000	350.0000	4.167	0	0	0
18/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	508.0000	502.0000	(1.181)	0	0	0
18/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	391.0000	406.0000	3.836	0	0	0
18/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	641.0000	658.0000	2.652	0	0	0
18/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	205.0000	216.0000	5.366	0	0	0
18/09/2008	\$ / R	2009/06/12			Currency Future	8.7420	8.7143	(0.317)	8.7200	8.6900	1,052
18/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	518.0000	529.0000	2.124	0	0	0
18/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	703.0000	717.0000	1.991	0	0	0
18/09/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	531.0000	516.0000	(2.825)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	569.0000	554.0000	(2.636)	0	0	0
18/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	462.0000	449.0000	(2.814)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	577.0000	590.0000	2.253	0	0	0
18/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	840.0000	852.0000	1.429	0	0	0
18/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	432.0000	416.0000	(3.704)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	639.0000	652.0000	2.034	0	0	0
18/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	495.0000	481.0000	(2.828)	0	0	0
18/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	770.0000	785.0000	1.948	0	0	0
18/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	703.0000	717.0000	1.991	0	0	0
18/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	610.0000	593.0000	(2.787)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	806.0000	783.0000	(2.854)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	495.0000	481.0000	(2.828)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	314.0000	319.0000	1.592	0	0	0
18/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	745.0000	727.0000	(2.416)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	353.0000	363.0000	2.833	0	0	0
18/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	696.0000	679.0000	(2.443)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	459.0000	470.0000	2.397	0	0	0
18/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	651.0000	634.0000	(2.611)	0	0	0
18/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	404.0000	414.0000	2.475	0	0	0
18/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	0.0000	753.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	0.0000	620.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	0.0000	498.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	0.0000	684.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	0.0000	465.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	0.0000	751.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	0.0000	535.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	0.0000	559.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	0.0000	574.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	0.0000	499.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	0.0000	339.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	0.0000	702.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	0.0000	434.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	0.0000	388.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	0.0000	442.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	0.0000	614.0000	100.000	0	0	0
18/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	0.0000	656.0000	100.000	0	0	0

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18/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	0.0000	820.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12			Currency Future	14.9861	15.1693	1.222	15.1400	15.0000	14,795
18/09/2008	£ / R 2008/12/12	14.65	Call	Currency Future	664.0000	781.0000	17.620	0	0	0
18/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	565.0000	662.0000	17.168	0	0	0
18/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	328.0000	262.0000	(20.122)	0	0	0
18/09/2008	£ / R 2008/12/12	14.55	Put	Currency Future	287.0000	228.0000	(20.557)	0	0	0
18/09/2008	£ / R 2008/12/12	14.45	Put	Currency Future	251.0000	198.0000	(21.116)	0	0	0
18/09/2008	£ / R 2008/12/12	14.55	Call	Currency Future	723.0000	848.0000	17.289	0	0	0
18/09/2008	£ / R 2008/12/12	14.45	Call	Currency Future	787.0000	918.0000	16.645	0	0	0
18/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	429.0000	343.0000	(20.047)	0	0	0
18/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	521.0000	611.0000	17.274	0	0	0
18/09/2008	£ / R 2008/12/12	15.15	Put	Currency Future	607.0000	502.0000	(17.298)	0	0	0
18/09/2008	£ / R 2008/12/12	15.05	Call	Currency Future	481.0000	565.0000	17.464	0	0	0
18/09/2008	£ / R 2008/12/12	15.45	Put	Currency Future	0.0000	690.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	14.35	Put	Currency Future	219.0000	171.0000	(21.918)	0	0	0
18/09/2008	£ / R 2008/12/12	15.25	Put	Currency Future	0.0000	562.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	14.95	Put	Currency Future	485.0000	392.0000	(19.175)	0	0	0
18/09/2008	£ / R 2008/12/12	15.05	Put	Currency Future	545.0000	445.0000	(18.349)	0	0	0
18/09/2008	£ / R 2008/12/12	15.15	Call	Currency Future	443.0000	522.0000	17.833	0	0	0
18/09/2008	£ / R 2008/12/12	14.35	Call	Currency Future	855.0000	991.0000	15.906	0	0	0
18/09/2008	£ / R 2008/12/12	15.25	Call	Currency Future	0.0000	481.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	15.35	Call	Currency Future	0.0000	444.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	15.35	Put	Currency Future	0.0000	625.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	15.00	Call	Currency Future	501.0000	588.0000	17.365	0	0	0
18/09/2008	£ / R 2008/12/12	15.45	Call	Currency Future	0.0000	410.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	15.55	Call	Currency Future	0.0000	379.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	15.00	Put	Currency Future	515.0000	418.0000	(18.835)	0	0	0
18/09/2008	£ / R 2008/12/12	15.55	Put	Currency Future	0.0000	759.0000	100.000	0	0	0
18/09/2008	£ / R 2008/12/12	14.75	Call	Currency Future	613.0000	717.0000	16.966	0	0	0
18/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	692.0000	814.0000	17.630	0	0	0
18/09/2008	£ / R 2008/12/12	15.30	Call	Currency Future	392.0000	462.0000	17.857	0	0	0
18/09/2008	£ / R 2008/12/12	14.70	Call	Currency Future	638.0000	749.0000	17.398	0	0	0
18/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	306.0000	245.0000	(19.935)	0	0	0
18/09/2008	£ / R 2008/12/12	15.30	Put	Currency Future	706.0000	593.0000	(16.006)	0	0	0
18/09/2008	£ / R 2008/12/12	14.75	Put	Currency Future	376.0000	298.0000	(20.745)	0	0	0

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18/09/2008	£ / R	2008/12/12	15.40	Put	Currency Future	776.0000	657.0000	(15.335)	0	0	0
18/09/2008	£ / R	2008/12/12	15.20	Call	Currency Future	425.0000	501.0000	17.882	0	0	0
18/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	352.0000	279.0000	(20.739)	0	0	0
18/09/2008	£ / R	2008/12/12	14.80	Call	Currency Future	588.0000	689.0000	17.177	0	0	0
18/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	575.0000	473.0000	(17.739)	0	0	0
18/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	461.0000	543.0000	17.787	0	0	0
18/09/2008	£ / R	2008/12/12	14.90	Put	Currency Future	457.0000	367.0000	(19.694)	0	0	0
18/09/2008	£ / R	2008/12/12	14.90	Call	Currency Future	543.0000	636.0000	17.127	0	0	0
18/09/2008	£ / R	2008/12/12	14.80	Put	Currency Future	402.0000	320.0000	(20.398)	0	0	0
18/09/2008	£ / R	2008/12/12	15.40	Call	Currency Future	362.0000	426.0000	17.680	0	0	0
18/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	639.0000	532.0000	(16.745)	0	0	0
18/09/2008	£ / R	2009/03/16			Currency Future	15.2162	15.3857	1.114	0.0000	0.0000	12,054
18/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	475.0000	417.0000	(12.211)	0	0	0
18/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	992.0000	1,103.0000	11.190	0	0	0
18/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	436.0000	381.0000	(12.615)	0	0	0
18/09/2008	£ / R	2009/03/16	15.80	Put	Currency Future	0.0000	1,019.0000	100.000	0	0	0
18/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	1,052.0000	1,167.0000	10.932	0	0	0
18/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	517.0000	455.0000	(11.992)	0	0	0
18/09/2008	£ / R	2009/03/16	15.80	Call	Currency Future	0.0000	605.0000	100.000	0	0	0
18/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	933.0000	1,041.0000	11.576	0	0	0
18/09/2008	£ / R	2009/03/16	15.70	Call	Currency Future	0.0000	638.0000	100.000	0	0	0
18/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	840.0000	924.0000	10.000	0	0	0
18/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	623.0000	538.0000	(13.644)	0	0	0
18/09/2008	£ / R	2009/03/16	15.70	Put	Currency Future	0.0000	952.0000	100.000	0	0	0
18/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	933.0000	1,041.0000	11.576	0	0	0
18/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	517.0000	455.0000	(11.992)	0	0	0
18/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	569.0000	496.0000	(12.830)	0	0	0
18/09/2008	£ / R	2009/03/16	15.50	Put	Currency Future	926.0000	824.0000	(11.015)	0	0	0
18/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	715.0000	790.0000	10.490	0	0	0
18/09/2008	£ / R	2009/03/16	15.60	Call	Currency Future	609.0000	672.0000	10.345	0	0	0
18/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	799.0000	704.0000	(11.890)	0	0	0
18/09/2008	£ / R	2009/03/16	15.60	Put	Currency Future	993.0000	887.0000	(10.675)	0	0	0
18/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	681.0000	591.0000	(13.216)	0	0	0
18/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	642.0000	709.0000	10.436	0	0	0
18/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	569.0000	496.0000	(12.830)	0	0	0

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18/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	885.0000	981.0000	10.847	0	0	0
18/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	797.0000	877.0000	10.038	0	0	0
18/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	799.0000	704.0000	(11.890)	0	0	0
18/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	678.0000	748.0000	10.324	0	0	0
18/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	678.0000	748.0000	10.324	0	0	0
18/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	861.0000	763.0000	(11.382)	0	0	0
18/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	715.0000	790.0000	10.490	0	0	0
18/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	861.0000	763.0000	(11.382)	0	0	0
18/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	885.0000	981.0000	10.847	0	0	0
18/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	755.0000	832.0000	10.199	0	0	0
18/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	739.0000	647.0000	(12.449)	0	0	0
18/09/2008	£ / R	2009/06/12			Currency Future	15.4460	15.6054	1.032	0.0000	0.0000	0
18/09/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,185.0000	1,087.0000	(8.270)	0	0	0
18/09/2008	£ / R	2009/06/12	15.85	Call	Currency Future	781.0000	843.0000	7.939	0	0	0
18/09/2008	£ / R	2009/06/12	15.35	Put	Currency Future	873.0000	785.0000	(10.080)	0	0	0
18/09/2008	£ / R	2009/06/12	15.35	Call	Currency Future	969.0000	1,040.0000	7.327	0	0	0
18/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	755.0000	679.0000	(10.066)	0	0	0
18/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	851.0000	918.0000	7.873	0	0	0
18/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,055.0000	963.0000	(8.720)	0	0	0
18/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	992.0000	903.0000	(8.972)	0	0	0
18/09/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,119.0000	1,024.0000	(8.490)	0	0	0
18/09/2008	£ / R	2009/06/12	15.75	Call	Currency Future	815.0000	879.0000	7.853	0	0	0
18/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	888.0000	958.0000	7.883	0	0	0
18/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	898.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	0.0000	993.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	861.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	825.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	0.0000	1,120.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	0.0000	1,055.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.45	Put	Currency Future	931.0000	843.0000	(9.452)	0	0	0
18/09/2008	£ / R	2009/06/12	15.45	Call	Currency Future	927.0000	999.0000	7.767	0	0	0
18/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	813.0000	728.0000	(10.455)	0	0	0
18/09/2008	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	791.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	1,009.0000	1,084.0000	7.433	0	0	0
18/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	700.0000	635.0000	(9.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,051.0000	1,134.0000	7.897	0	0	0
18/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	784.0000	701.0000	(10.587)	0	0	0
18/09/2008	£ / R	2009/06/12	16.00	Put	Currency Future	0.0000	1,186.0000	100.000	0	0	0
18/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,030.0000	1,107.0000	7.476	0	0	0
18/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	902.0000	813.0000	(9.867)	0	0	0
18/09/2008	£ / R	2009/06/12	15.50	Call	Currency Future	908.0000	979.0000	7.819	0	0	0
18/09/2008	£ / R	2009/06/12	15.50	Put	Currency Future	962.0000	873.0000	(9.252)	0	0	0
18/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,096.0000	1,190.0000	8.577	0	0	0
18/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	869.0000	938.0000	7.940	0	0	0
18/09/2008	£ / R	2009/06/12	15.10	Put	Currency Future	727.0000	657.0000	(9.629)	0	0	0
18/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	842.0000	756.0000	(10.214)	0	0	0
18/09/2008	£ / R	2009/06/12	15.00	Put	Currency Future	677.0000	614.0000	(9.306)	0	0	0
18/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	948.0000	1,019.0000	7.489	0	0	0
18/09/2008	£ / R	2009/06/12	15.10	Call	Currency Future	1,073.0000	1,162.0000	8.295	0	0	0
18/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	988.0000	1,062.0000	7.490	0	0	0
18/09/2008	£ / R	2009/06/12	15.60	Put	Currency Future	1,023.0000	932.0000	(8.895)	0	0	0
18/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,237.0000	1,339.0000	8.246	0	0	0
18/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	988.0000	1,062.0000	7.490	0	0	0
18/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,179.0000	1,278.0000	8.397	0	0	0
18/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	591.0000	533.0000	(9.814)	0	0	0
18/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	902.0000	813.0000	(9.867)	0	0	0
18/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	633.0000	572.0000	(9.637)	0	0	0
18/09/2008	£ / R	2009/06/12	15.00	Call	Currency Future	1,123.0000	1,219.0000	8.549	0	0	0
18/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	948.0000	1,019.0000	7.489	0	0	0
18/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	842.0000	756.0000	(10.214)	0	0	0
18/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	633.0000	572.0000	(9.637)	0	0	0
18/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	591.0000	533.0000	(9.814)	0	0	0
18/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,179.0000	1,278.0000	8.397	0	0	0
18/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,237.0000	1,339.0000	8.246	0	0	0
18/09/2008	€ / R	2008/12/12			Currency Future	11.8930	12.0461	1.287	12.1200	11.9800	41,802
18/09/2008	€ / R	2008/12/12	12.30	Call	Currency Future	282.0000	352.0000	24.823	0	0	0
18/09/2008	€ / R	2008/12/12	12.20	Call	Currency Future	311.0000	387.0000	24.437	0	0	0
18/09/2008	€ / R	2008/12/12	12.20	Put	Currency Future	618.0000	541.0000	(12.460)	0	0	0
18/09/2008	€ / R	2008/12/12	12.30	Put	Currency Future	689.0000	606.0000	(12.046)	0	0	0
18/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	0.0000	534.0000	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
18/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	0.0000	338.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.25	Call	Currency Future	0.0000	369.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.25	Put	Currency Future	0.0000	573.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	0.0000	336.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.45	Call	Currency Future	0.0000	306.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	0.0000	640.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	12.45	Put	Currency Future	0.0000	710.0000	100.000	0	0	0
18/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	417.0000	511.0000	22.542	0	0	0
18/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	340.0000	289.0000	(15.000)	0	0	0
18/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	313.0000	267.0000	(14.696)	0	0	0
18/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	424.0000	365.0000	(13.915)	0	0	0
18/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	585.0000	707.0000	20.855	0	0	0
18/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	288.0000	246.0000	(14.583)	0	0	0
18/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	483.0000	586.0000	21.325	0	0	0
18/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	531.0000	642.0000	20.904	0	0	0
18/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	242.0000	211.0000	(12.810)	0	0	0
18/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	506.0000	613.0000	21.146	0	0	0
18/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	204.0000	179.0000	(12.255)	0	0	0
18/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	647.0000	775.0000	19.784	0	0	0
18/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	172.0000	151.0000	(12.209)	0	0	0
18/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	438.0000	534.0000	21.918	0	0	0
18/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	454.0000	392.0000	(13.656)	0	0	0
18/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	395.0000	338.0000	(14.430)	0	0	0
18/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	550.0000	479.0000	(12.909)	0	0	0
18/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	343.0000	425.0000	23.907	0	0	0
18/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	485.0000	420.0000	(13.402)	0	0	0
18/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	680.0000	811.0000	19.265	0	0	0
18/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	157.0000	139.0000	(11.465)	0	0	0
18/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	750.0000	885.0000	18.000	0	0	0
18/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	187.0000	165.0000	(11.765)	0	0	0
18/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	614.0000	741.0000	20.684	0	0	0
18/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	221.0000	194.0000	(12.217)	0	0	0
18/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	558.0000	674.0000	20.789	0	0	0
18/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	378.0000	466.0000	23.280	0	0	0
18/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	367.0000	313.0000	(14.714)	0	0	0
18/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	265.0000	228.0000	(13.962)	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
18/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	460.0000	559.0000	21.522	0	0	0
18/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	397.0000	488.0000	22.922	0	0	0
18/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	583.0000	509.0000	(12.693)	0	0	0
18/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	360.0000	445.0000	23.611	0	0	0
18/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	517.0000	449.0000	(13.153)	0	0	0
18/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	326.0000	405.0000	24.233	0	0	0
18/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	715.0000	847.0000	18.462	0	0	0
18/09/2008	€ / R 2009/03/16			Currency Future	12.0975	12.2528	1.284	0.0000	0.0000	12,810
18/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	619.0000	712.0000	15.024	0	0	0
18/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	622.0000	560.0000	(9.968)	0	0	0
18/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	750.0000	858.0000	14.400	0	0	0
18/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	746.0000	677.0000	(9.249)	0	0	0
18/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	452.0000	406.0000	(10.177)	0	0	0
18/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	510.0000	591.0000	15.882	0	0	0
18/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	812.0000	739.0000	(8.990)	0	0	0
18/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	478.0000	556.0000	16.318	0	0	0
18/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	544.0000	630.0000	15.809	0	0	0
18/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	881.0000	803.0000	(8.854)	0	0	0
18/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	0.0000	531.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	0.0000	506.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	0.0000	904.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	0.0000	770.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	0.0000	539.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	0.0000	836.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	0.0000	573.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	0.0000	692.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	0.0000	589.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	0.0000	734.0000	100.000	0	0	0
18/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	506.0000	451.0000	(10.870)	0	0	0
18/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	704.0000	804.0000	14.205	0	0	0
18/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	564.0000	504.0000	(10.638)	0	0	0
18/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	661.0000	757.0000	14.523	0	0	0
18/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	527.0000	610.0000	15.750	0	0	0
18/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	652.0000	589.0000	(9.663)	0	0	0
18/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	562.0000	650.0000	15.658	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
18/09/2008	€ / R	2009/03/16	12.25	Put	Currency Future	714.0000	647.0000	(9.384)	0	0	0
18/09/2008	€ / R	2009/03/16	12.35	Put	Currency Future	779.0000	707.0000	(9.243)	0	0	0
18/09/2008	€ / R	2009/03/16	12.15	Call	Currency Future	599.0000	692.0000	15.526	0	0	0
18/09/2008	€ / R	2009/03/16	12.05	Put	Currency Future	592.0000	531.0000	(10.304)	0	0	0
18/09/2008	€ / R	2009/03/16	11.95	Put	Currency Future	535.0000	477.0000	(10.841)	0	0	0
18/09/2008	€ / R	2009/03/16	11.60	Put	Currency Future	361.0000	329.0000	(8.864)	0	0	0
18/09/2008	€ / R	2009/03/16	11.70	Call	Currency Future	799.0000	919.0000	15.019	0	0	0
18/09/2008	€ / R	2009/03/16	11.70	Put	Currency Future	402.0000	366.0000	(8.955)	0	0	0
18/09/2008	€ / R	2009/03/16	11.60	Call	Currency Future	859.0000	982.0000	14.319	0	0	0
18/09/2008	€ / R	2009/03/16	11.80	Call	Currency Future	750.0000	858.0000	14.400	0	0	0
18/09/2008	€ / R	2009/03/16	11.50	Put	Currency Future	324.0000	295.0000	(8.951)	0	0	0
18/09/2008	€ / R	2009/03/16	11.50	Call	Currency Future	921.0000	1,048.0000	13.789	0	0	0
18/09/2008	€ / R	2009/03/16	11.80	Put	Currency Future	452.0000	406.0000	(10.177)	0	0	0
18/09/2008	€ / R	2009/03/16	12.20	Call	Currency Future	580.0000	670.0000	15.517	0	0	0
18/09/2008	€ / R	2009/03/16	12.20	Put	Currency Future	683.0000	617.0000	(9.663)	0	0	0
18/09/2008	€ / R	2009/03/16	11.85	Call	Currency Future	726.0000	829.0000	14.187	0	0	0
18/09/2008	€ / R	2009/03/16	11.85	Put	Currency Future	479.0000	426.0000	(11.065)	0	0	0
18/09/2008	€ / R	2009/03/16	11.95	Call	Currency Future	682.0000	780.0000	14.370	0	0	0
18/09/2008	€ / R	2009/03/16	11.75	Put	Currency Future	426.0000	386.0000	(9.390)	0	0	0
18/09/2008	€ / R	2009/03/16	11.75	Call	Currency Future	774.0000	888.0000	14.729	0	0	0
18/09/2008	€ / R	2009/03/16	11.65	Put	Currency Future	381.0000	347.0000	(8.924)	0	0	0
18/09/2008	€ / R	2009/03/16	11.65	Call	Currency Future	829.0000	950.0000	14.596	0	0	0
18/09/2008	€ / R	2009/03/16	12.30	Call	Currency Future	544.0000	630.0000	15.809	0	0	0
18/09/2008	€ / R	2009/03/16	12.05	Call	Currency Future	640.0000	734.0000	14.688	0	0	0
18/09/2008	€ / R	2009/03/16	12.30	Put	Currency Future	746.0000	677.0000	(9.249)	0	0	0
18/09/2008	€ / R	2009/03/16	11.55	Put	Currency Future	342.0000	312.0000	(8.772)	0	0	0
18/09/2008	€ / R	2009/03/16	11.55	Call	Currency Future	890.0000	1,015.0000	14.045	0	0	0
18/09/2008	€ / R	2009/06/12			Currency Future	12.2902	12.4369	1.194	0.0000	0.0000	0
18/09/2008	€ / R	2009/06/12	12.40	Call	Currency Future	733.0000	817.0000	11.460	0	0	0
18/09/2008	€ / R	2009/06/12	12.00	Put	Currency Future	606.0000	557.0000	(8.086)	0	0	0
18/09/2008	€ / R	2009/06/12	12.40	Put	Currency Future	843.0000	780.0000	(7.473)	0	0	0
18/09/2008	€ / R	2009/06/12	12.50	Put	Currency Future	907.0000	840.0000	(7.387)	0	0	0
18/09/2008	€ / R	2009/06/12	12.50	Call	Currency Future	697.0000	777.0000	11.478	0	0	0
18/09/2008	€ / R	2009/06/12	11.70	Call	Currency Future	1,057.0000	1,171.0000	10.785	0	0	0
18/09/2008	€ / R	2009/06/12	12.00	Call	Currency Future	897.0000	994.0000	10.814	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2008	€ / R 2009/06/12	11.90	Call	Currency Future	942.0000	1,051.0000	11.571	0	0	0
18/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	467.0000	435.0000	(6.852)	0	0	0
18/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	999.0000	1,110.0000	11.111	0	0	0
18/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	508.0000	473.0000	(6.890)	0	0	0
18/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,028.0000	1,140.0000	10.895	0	0	0
18/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	552.0000	514.0000	(6.884)	0	0	0
18/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	488.0000	454.0000	(6.967)	0	0	0
18/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	530.0000	493.0000	(6.981)	0	0	0
18/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	715.0000	797.0000	11.469	0	0	0
18/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	875.0000	810.0000	(7.429)	0	0	0
18/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	679.0000	758.0000	11.635	0	0	0
18/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	812.0000	751.0000	(7.512)	0	0	0
18/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	752.0000	838.0000	11.436	0	0	0
18/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	752.0000	691.0000	(8.112)	0	0	0
18/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	792.0000	878.0000	10.859	0	0	0
18/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	919.0000	1,022.0000	11.208	0	0	0
18/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	970.0000	1,080.0000	11.340	0	0	0
18/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	854.0000	943.0000	10.422	0	0	0
18/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	579.0000	535.0000	(7.599)	0	0	0
18/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	662.0000	739.0000	11.631	0	0	0
18/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	635.0000	579.0000	(8.819)	0	0	0
18/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	664.0000	606.0000	(8.735)	0	0	0
18/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	875.0000	966.0000	10.400	0	0	0
18/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	630.0000	703.0000	11.587	0	0	0
18/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	939.0000	871.0000	(7.242)	0	0	0
18/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	972.0000	902.0000	(7.202)	0	0	0
18/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	1,039.0000	966.0000	(7.026)	0	0	0
18/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	854.0000	943.0000	10.422	0	0	0
18/09/2008	€ / R 2009/06/12	12.30	Put	Currency Future	782.0000	720.0000	(7.928)	0	0	0
18/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	664.0000	606.0000	(8.735)	0	0	0
18/09/2008	€ / R 2009/06/12	12.30	Call	Currency Future	772.0000	857.0000	11.010	0	0	0
18/09/2008	€ / R 2009/06/12	12.20	Put	Currency Future	723.0000	662.0000	(8.437)	0	0	0
18/09/2008	€ / R 2009/06/12	12.20	Call	Currency Future	813.0000	899.0000	10.578	0	0	0
18/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	833.0000	920.0000	10.444	0	0	0
18/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	693.0000	633.0000	(8.658)	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
18/09/2008	ALBI	2008/11/06			Index Future	271.7600	271.9630	0.075	0.0000	0.0000	603
18/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	1,982.0000	1,742.0000	(12.109)	0	0	0
18/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	69,582.0000	71,372.0000	2.573	0	0	0
18/09/2008	ALBI	2009/02/05			Index Future	279.9760	280.1840	0.074	0.0000	0.0000	0
18/09/2008	ALBI	2009/05/07			Index Future	285.3400	285.2490	(0.032)	0.0000	0.0000	0
18/09/2008	CRD1	2008/11/06			Index Future	114.9420	114.9910	0.043	0.0000	0.0000	6
18/09/2008	CRD1	2009/02/05			Index Future	118.3300	118.3800	0.042	0.0000	0.0000	0
18/09/2008	CRD1	2009/05/07			Index Future	121.7580	121.8110	0.044	0.0000	0.0000	0
18/09/2008	GOVI	2008/11/06			jGovi	273.6725	273.8455	0.063	274.0900	274.0900	150
18/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	21,896.0000	20,802.0000	(4.996)	0	0	0
18/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,621.0000	19,257.0000	3.415	0	0	0
18/09/2008	GOVI	2009/02/05			jGovi	281.7375	281.9170	0.064	0.0000	0.0000	254
18/09/2008	GOVI	2009/05/07			jGovi	289.9005	290.0870	0.064	0.0000	0.0000	0
18/09/2008	ILBI	2008/11/06			Index Future	327.4140	327.4680	0.016	0.0000	0.0000	1
18/09/2008	ILBI	2009/02/05			Index Future	336.9320	336.9920	0.018	0.0000	0.0000	0
18/09/2008	ILBI	2009/05/07			Index Future	346.6170	346.5060	(0.032)	0.0000	0.0000	0
18/09/2008	J153	2010/08/31			jSwap	10.8900	10.8180	(0.661)	0.0000	0.0000	0
18/09/2008	J157	2015/09/15			jSwap	9.7150	9.7100	(0.051)	0.0000	0.0000	0
18/09/2008	J186	2026/12/21			jSwap	8.9790	8.9610	(0.200)	0.0000	0.0000	0
18/09/2008	J201	2014/12/22			jSwap	9.9210	9.9140	(0.071)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2008	J203	2017/09/15			jSwap	9.5640	9.5550	(0.094)	0.0000	0.0000	0
18/09/2008	J204	2018/12/21			jSwap	9.5950	9.5690	(0.271)	0.0000	0.0000	0
18/09/2008	J207	2020/01/15			jSwap	9.4900	9.4570	(0.348)	0.0000	0.0000	0
18/09/2008	JBAR	2005/12/21			jBar	12.1330	12.1210	(0.099)	0.0000	0.0000	0
18/09/2008	JFRA	2008/11/06			jFra	11.9260	11.9250	(0.008)	0.0000	0.0000	0
18/09/2008	JFRA	2009/02/05			jFra	11.6280	11.5080	(1.032)	0.0000	0.0000	0
18/09/2008	JFRA	2009/05/07			jFra	11.1530	11.0260	(1.139)	0.0000	0.0000	0
18/09/2008	JFRA	2009/08/06			jFra	10.3880	10.2390	(1.434)	0.0000	0.0000	0
18/09/2008	JFRA	2009/11/05			jFra	10.1650	10.1000	(0.639)	0.0000	0.0000	0
18/09/2008	JN02	2008/11/06			jNote	10.5070	10.4320	(0.714)	0.0000	0.0000	0
18/09/2008	JN02	2009/02/05			jNote	10.1780	10.0960	(0.806)	0.0000	0.0000	0
18/09/2008	JN02	2009/05/07			jNote	9.8730	9.8050	(0.689)	0.0000	0.0000	0
18/09/2008	JN05	2008/11/07			jNote	9.5760	9.5610	(0.157)	0.0000	0.0000	0
18/09/2008	JN05	2009/02/05			jNote	9.5630	9.5340	(0.303)	0.0000	0.0000	0
18/09/2008	JN05	2009/05/07			jNote	9.4040	9.3880	(0.170)	0.0000	0.0000	0
18/09/2008	JN10	2008/11/07			jNote	9.1860	9.1720	(0.152)	0.0000	0.0000	0
18/09/2008	JN10	2009/02/05			jNote	9.2120	9.1830	(0.315)	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
18/09/2008	JN10	2009/05/07			jNote	9.1010	9.0770	(0.264)	0.0000	0.0000	0
18/09/2008	JROD	2008/09/30			jRod	11.8000	11.7990	(0.008)	0.0000	0.0000	0
18/09/2008	JROD	2008/10/31			jRod	11.8880	11.8820	(0.050)	0.0000	0.0000	0
18/09/2008	JROD	2008/11/28			jRod	12.0240	12.0130	(0.091)	0.0000	0.0000	0
18/09/2008	JROD	2008/12/31			jRod	11.9970	11.9860	(0.092)	0.0000	0.0000	0
18/09/2008	OTH1	2008/11/06			Index Future	261.5860	261.9150	0.126	0.0000	0.0000	9
18/09/2008	OTH1	2009/02/05			Index Future	269.2950	269.6350	0.126	0.0000	0.0000	0
18/09/2008	OTH1	2009/05/07			Index Future	277.0970	277.4490	0.127	0.0000	0.0000	0
18/09/2008	R153	2008/11/06			Bond Future	9.6060	9.5870	(0.198)	0.0000	0.0000	8,532
18/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	238.0000	244.0000	2.521	0	0	0
18/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,158.0000	1,129.0000	(2.504)	0	0	0
18/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	132.0000	135.0000	2.273	0	0	700
18/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	839.0000	813.0000	(3.099)	0	0	0
18/09/2008	R153	2009/02/05			Bond Future	9.2050	9.1830	(0.239)	0.0000	0.0000	3
18/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	370.0000	359.0000	(2.973)	0	0	0
18/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,528.0000	1,549.0000	1.374	0	0	0
18/09/2008	R153	2009/05/07			Bond Future	8.6770	8.6500	(0.311)	0.0000	0.0000	0
18/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,374.0000	1,356.0000	(1.310)	0	0	0
18/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,089.0000	2,105.0000	0.766	0	0	0
18/09/2008	R157	2008/11/06			Bond Future	9.0110	9.0020	(0.100)	0.0000	0.0000	8,088
18/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	83.0000	76.0000	(8.434)	0	0	300
18/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,941.0000	6,986.0000	0.648	0	0	0
18/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	598.0000	573.0000	(4.181)	0	0	1,000
18/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	975.0000	979.0000	0.410	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
18/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,488.0000	2,439.0000	(1.969)	0	0	0
18/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,367.0000	3,394.0000	0.802	0	0	500
18/09/2008	R157	2009/02/05			Bond Future	8.8730	8.8630	(0.113)	0.0000	0.0000	5,094
18/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,961.0000	3,987.0000	0.656	0	0	0
18/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,867.0000	1,837.0000	(1.607)	0	0	0
18/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,879.0000	6,918.0000	0.567	0	0	0
18/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	757.0000	740.0000	(2.246)	0	0	600
18/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,396.0000	1,371.0000	(1.791)	0	0	0
18/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,853.0000	4,884.0000	0.639	0	0	600
18/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,456.0000	2,473.0000	0.692	0	0	600
18/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,149.0000	3,110.0000	(1.238)	0	0	0
18/09/2008	R157	2009/05/07			Bond Future	8.7230	8.7130	(0.115)	0.0000	0.0000	0
18/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,243.0000	4,268.0000	0.589	0	0	0
18/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,736.0000	2,706.0000	(1.096)	0	0	0
18/09/2008	R186	2008/11/06			Bond Future	8.6960	8.6770	(0.218)	0.0000	0.0000	4,905
18/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,241.0000	2,080.0000	(7.184)	0	0	0
18/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	227.0000	259.0000	14.097	0	0	0
18/09/2008	R186	2009/02/05			Bond Future	8.5920	8.5720	(0.233)	0.0000	0.0000	2,500
18/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,492.0000	6,689.0000	3.035	0	0	0
18/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	52.0000	44.0000	(15.385)	0	0	0
18/09/2008	R186	2009/05/07			Bond Future	8.4900	8.4690	(0.247)	0.0000	0.0000	0
18/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,423.0000	5,608.0000	3.411	0	0	0
18/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	352.0000	321.0000	(8.807)	0	0	0
18/09/2008	R196	2008/11/06			Bond Future	11.8530	11.8440	(0.076)	0.0000	0.0000	0
18/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,297.0000	1,288.0000	(0.694)	0	0	0
18/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	381.0000	375.0000	(1.575)	0	0	0
18/09/2008	R196	2009/02/05			Bond Future	11.2410	11.2420	0.009	0.0000	0.0000	0
18/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,307.0000	1,303.0000	(0.306)	0	0	0
18/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,282.0000	1,278.0000	(0.312)	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
18/09/2008	R196	2009/05/07			Bond Future	10.9450	10.9250	(0.183)	0.0000	0.0000	0
18/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,608.0000	1,602.0000	(0.373)	0	0	0
18/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,624.0000	1,624.0000	-	0	0	0
18/09/2008	R201	2008/11/06			Bond Future	9.1400	9.1310	(0.098)	0.0000	0.0000	1,000
18/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,971.0000	1,932.0000	(1.979)	0	0	0
18/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	175.0000	177.0000	1.143	0	0	0
18/09/2008	R201	2009/02/05			Bond Future	8.9890	8.9800	(0.100)	0.0000	0.0000	2
18/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,896.0000	1,918.0000	1.160	0	0	0
18/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	742.0000	724.0000	(2.426)	0	0	0
18/09/2008	R201	2009/05/07			Bond Future	8.8360	8.8260	(0.113)	0.0000	0.0000	0
18/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	888.0000	871.0000	(1.914)	0	0	0
18/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,665.0000	2,691.0000	0.976	0	0	0
18/09/2008	R203	2008/11/06			Bond Future	8.9940	8.9850	(0.100)	0.0000	0.0000	0
18/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	41.0000	41.0000	-	0	0	0
18/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,982.0000	2,930.0000	(1.744)	0	0	0
18/09/2008	R203	2009/02/05			Bond Future	8.8580	8.8480	(0.113)	0.0000	0.0000	0
18/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,652.0000	2,694.0000	1.584	0	0	0
18/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	416.0000	400.0000	(3.846)	0	0	0
18/09/2008	R203	2009/05/07			Bond Future	8.7170	8.7080	(0.103)	0.0000	0.0000	0
18/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	881.0000	861.0000	(2.270)	0	0	0
18/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,489.0000	2,520.0000	1.245	0	0	0
18/09/2008	R204	2008/11/06			Bond Future	8.9450	8.9360	(0.101)	0.0000	0.0000	3,126
18/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,902.0000	2,847.0000	(1.895)	0	0	0
18/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	45.0000	47.0000	4.444	0	0	0
18/09/2008	R204	2009/02/05			Bond Future	8.8180	8.8090	(0.102)	0.0000	0.0000	9
18/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,950.0000	2,994.0000	1.492	0	0	0
18/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	292.0000	279.0000	(4.452)	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
18/09/2008	R204	2009/05/07			Bond Future	8.6910	8.6810	(0.115)	0.0000	0.0000	0
18/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	784.0000	762.0000	(2.806)	0	0	0
18/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,687.0000	2,728.0000	1.526	0	0	0
18/09/2008	R206	2008/11/06			Bond Future	9.1220	9.1130	(0.099)	0.0000	0.0000	610
18/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
18/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,496.0000	4,461.0000	(0.778)	0	0	0
18/09/2008	R206	2009/02/05			Bond Future	8.9190	8.9100	(0.101)	0.0000	0.0000	0
18/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	652.0000	637.0000	(2.301)	0	0	0
18/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,894.0000	1,914.0000	1.056	0	0	0
18/09/2008	R206	2009/05/07			Bond Future	8.7150	8.7050	(0.115)	0.0000	0.0000	0
18/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,122.0000	2,141.0000	0.895	0	0	0
18/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,083.0000	1,066.0000	(1.570)	0	0	0
18/09/2008	R207	2008/11/06			Bond Future	8.9500	8.9310	(0.212)	0.0000	0.0000	0
18/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,979.0000	2,861.0000	(3.961)	0	0	0
18/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	29.0000	32.0000	10.345	0	0	0
18/09/2008	R207	2009/02/05			Bond Future	8.8310	8.8110	(0.226)	0.0000	0.0000	0
18/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,880.0000	2,985.0000	3.646	0	0	0
18/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	246.0000	224.0000	(8.943)	0	0	0
18/09/2008	R207	2009/05/07			Bond Future	8.7170	8.6970	(0.229)	0.0000	0.0000	0
18/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,518.0000	2,605.0000	3.455	0	0	0
18/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	731.0000	690.0000	(5.609)	0	0	0
18/09/2008	R209	2008/11/06			Bond Future	8.3560	8.3360	(0.239)	0.0000	0.0000	6,546
18/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,584.0000	5,409.0000	(3.134)	0	0	0
18/09/2008	R209	2009/02/05			Bond Future	8.2680	8.2490	(0.230)	0.0000	0.0000	0
18/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	6,060.0000	6,227.0000	2.756	0	0	0
18/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	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
18/09/2008	R209	2009/05/07			Bond Future	8.1820	8.1630	(0.232)	0.0000	0.0000	0
18/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
18/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,826.0000	6,994.0000	2.461	0	0	0
18/09/2008	TRT1	2008/11/06			Index Future	270.1350	270.3110	0.065	0.0000	0.0000	300
18/09/2008	TRT1	2009/02/05			Index Future	278.0960	278.2780	0.065	0.0000	0.0000	0
18/09/2008	TRT1	2009/05/07			Index Future	286.1530	286.3420	0.066	0.0000	0.0000	0
18/09/2008	ZAAD	2008/12/12			Currency Future	6.5400	6.6535	1.735	0.0000	0.0000	5,914
18/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	55.0000	33.0000	(40.000)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	145.0000	185.0000	27.586	0	0	0
18/09/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	305.0000	232.0000	(23.934)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	176.0000	121.0000	(31.250)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	216.0000	275.0000	27.315	0	0	0
18/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	124.0000	82.0000	(33.871)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	324.0000	407.0000	25.617	0	0	0
18/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	84.0000	53.0000	(36.905)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	395.0000	487.0000	23.291	0	0	0
18/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	270.0000	201.0000	(25.556)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	264.0000	335.0000	26.894	0	0	0
18/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	160.0000	204.0000	27.500	0	0	0
18/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	237.0000	172.0000	(27.426)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	380.0000	299.0000	(21.316)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	177.0000	225.0000	27.119	0	0	0
18/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	0.0000	248.0000	100.000	0	0	0
18/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	205.0000	145.0000	(29.268)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	195.0000	248.0000	27.179	0	0	0
18/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	0.0000	145.0000	100.000	0	0	0
18/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	0.0000	493.0000	100.000	0	0	0
18/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	0.0000	96.0000	100.000	0	0	0
18/09/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	120.0000	152.0000	26.667	0	0	0
18/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	100.0000	126.0000	26.000	0	0	0
18/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	68.0000	42.0000	(38.235)	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
18/09/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	292.0000	370.0000	26.712	0	0	0
18/09/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	102.0000	66.0000	(35.294)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	358.0000	446.0000	24.581	0	0	0
18/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	43.0000	26.0000	(39.535)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	433.0000	530.0000	22.402	0	0	0
18/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	460.0000	373.0000	(18.913)	0	0	0
18/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	540.0000	452.0000	(16.296)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	238.0000	303.0000	27.311	0	0	0
18/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	148.0000	100.0000	(32.432)	0	0	0
18/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	80.0000	105.0000	31.250	0	0	0
18/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	270.0000	201.0000	(25.556)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	501.0000	412.0000	(17.764)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	160.0000	204.0000	27.500	0	0	0
18/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	91.0000	115.0000	26.374	0	0	0
18/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	109.0000	139.0000	27.523	0	0	0
18/09/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	132.0000	168.0000	27.273	0	0	0
18/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	419.0000	335.0000	(20.048)	0	0	0
18/09/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	342.0000	264.0000	(22.807)	0	0	0
18/09/2008	ZAAD	2009/03/16			Currency Future	6.6168	6.7323	1.746	0.0000	0.0000	360
18/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	304.0000	359.0000	18.092	0	0	0
18/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	382.0000	314.0000	(17.801)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	287.0000	227.0000	(20.906)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	249.0000	296.0000	18.876	0	0	0
18/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	266.0000	316.0000	18.797	0	0	0
18/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	317.0000	255.0000	(19.558)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	284.0000	337.0000	18.662	0	0	0
18/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	349.0000	283.0000	(18.911)	0	0	0
18/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	0.0000	521.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	0.0000	180.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	0.0000	203.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	0.0000	598.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	0.0000	383.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	0.0000	200.0000	100.000	0	0	0
18/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	349.0000	283.0000	(18.911)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	266.0000	316.0000	18.797	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	206.0000	244.0000	18.447	0	0	0
18/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	178.0000	135.0000	(24.157)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	102.0000	77.0000	(24.510)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	518.0000	610.0000	17.761	0	0	0
18/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	395.0000	467.0000	18.228	0	0	0
18/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	489.0000	412.0000	(15.746)	0	0	0
18/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	565.0000	484.0000	(14.336)	0	0	0
18/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	154.0000	191.0000	24.026	0	0	0
18/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	485.0000	571.0000	17.732	0	0	0
18/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	118.0000	89.0000	(24.576)	0	0	0
18/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	182.0000	216.0000	18.681	0	0	0
18/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	206.0000	244.0000	18.447	0	0	0
18/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	489.0000	412.0000	(15.746)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	234.0000	278.0000	18.803	0	0	0
18/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	417.0000	345.0000	(17.266)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	423.0000	499.0000	17.967	0	0	0
18/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	156.0000	116.0000	(25.641)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	369.0000	437.0000	18.428	0	0	0
18/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	527.0000	447.0000	(15.180)	0	0	0
18/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	167.0000	203.0000	21.557	0	0	0
18/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	601.0000	521.0000	(13.311)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	194.0000	230.0000	18.557	0	0	0
18/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	453.0000	378.0000	(16.556)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	219.0000	260.0000	18.721	0	0	0
18/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	203.0000	154.0000	(24.138)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	324.0000	383.0000	18.210	0	0	0
18/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	257.0000	200.0000	(22.179)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	229.0000	177.0000	(22.707)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	346.0000	409.0000	18.208	0	0	0
18/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	637.0000	559.0000	(12.245)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	395.0000	467.0000	18.228	0	0	0
18/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	178.0000	135.0000	(24.157)	0	0	0
18/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	453.0000	534.0000	17.881	0	0	0
18/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	136.0000	102.0000	(25.000)	0	0	0
18/09/2008	ZAAD	2009/06/12			Currency Future	6.6974	6.8033	1.581	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
18/09/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	647.0000	574.0000	(11.283)	0	0	0
18/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	213.0000	251.0000	17.840	0	0	0
18/09/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	244.0000	277.0000	13.525	0	0	0
18/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	314.0000	356.0000	13.376	0	0	0
18/09/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	164.0000	135.0000	(17.683)	0	0	0
18/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	716.0000	648.0000	(9.497)	0	0	0
18/09/2008	ZAAD 2009/06/12	7.00	Put	Currency Future	572.0000	503.0000	(12.063)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	561.0000	638.0000	13.725	0	0	0
18/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	501.0000	435.0000	(13.174)	0	0	0
18/09/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	269.0000	306.0000	13.755	0	0	0
18/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	466.0000	403.0000	(13.519)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	451.0000	511.0000	13.304	0	0	0
18/09/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	254.0000	208.0000	(18.110)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	205.0000	166.0000	(19.024)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	309.0000	257.0000	(16.828)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	407.0000	460.0000	13.022	0	0	0
18/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	503.0000	570.0000	13.320	0	0	0
18/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	298.0000	339.0000	13.758	0	0	0
18/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	0.0000	339.0000	100.000	0	0	0
18/09/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	330.0000	375.0000	13.636	0	0	0
18/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	0.0000	166.0000	100.000	0	0	0
18/09/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	433.0000	372.0000	(14.088)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	0.0000	570.0000	100.000	0	0	0
18/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	367.0000	416.0000	13.351	0	0	0
18/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	370.0000	312.0000	(15.676)	0	0	0
18/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	0.0000	435.0000	100.000	0	0	0

Grand Total:

400,473