



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/09/2008

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
22/09/2008	\$ / R 2008/12/12			Currency Future	8.1245	8.1254	0.011	8.2300	7.7300	218,308
22/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	348.0000	343.0000	(1.437)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	549.0000	543.0000	(1.093)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	621.0000	615.0000	(0.966)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	223.0000	218.0000	(2.242)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	278.0000	273.0000	(1.799)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	303.0000	298.0000	(1.650)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	263.0000	258.0000	(1.901)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	775.0000	770.0000	(0.645)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	339.0000	333.0000	(1.770)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	621.0000	615.0000	(0.966)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	199.0000	194.0000	(2.513)	0	0	20
22/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	696.0000	691.0000	(0.718)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	475.0000	469.0000	(1.263)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	404.0000	398.0000	(1.485)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	229.0000	224.0000	(2.183)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	339.0000	333.0000	(1.770)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	278.0000	273.0000	(1.799)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	263.0000	258.0000	(1.901)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	175.0000	170.0000	(2.857)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	399.0000	395.0000	(1.003)	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
22/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	303.0000	298.0000	(1.650)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	404.0000	398.0000	(1.485)	0	0	0
22/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	229.0000	224.0000	(2.183)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	134.0000	129.0000	(3.731)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	175.0000	170.0000	(2.857)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	399.0000	395.0000	(1.003)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	100.0000	96.0000	(4.000)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	525.0000	522.0000	(0.571)	0	0	0
22/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	458.0000	455.0000	(0.655)	0	0	0
22/09/2008	\$ / R 2009/03/16			Currency Future	8.2947	8.2900	(0.057)	8.3900	8.2700	26,208
22/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	432.0000	426.0000	(1.389)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	542.0000	536.0000	(1.107)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	438.0000	436.0000	(0.457)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	298.0000	296.0000	(0.671)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	351.0000	350.0000	(0.285)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	532.0000	531.0000	(0.188)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	496.0000	490.0000	(1.210)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	377.0000	371.0000	(1.592)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	453.0000	447.0000	(1.325)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	565.0000	564.0000	(0.177)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	344.0000	338.0000	(1.744)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	408.0000	407.0000	(0.245)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	413.0000	407.0000	(1.453)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	468.0000	467.0000	(0.214)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	599.0000	598.0000	(0.167)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	532.0000	531.0000	(0.188)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	377.0000	371.0000	(1.592)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	808.0000	807.0000	(0.124)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	879.0000	879.0000	-	0	0	0
22/09/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	468.0000	467.0000	(0.214)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	413.0000	407.0000	(1.453)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	808.0000	807.0000	(0.124)	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
22/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	314.0000	308.0000	(1.911)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	669.0000	668.0000	(0.149)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	739.0000	738.0000	(0.135)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	568.0000	561.0000	(1.232)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	273.0000	271.0000	(0.733)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	518.0000	512.0000	(1.158)	0	0	0
22/09/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	227.0000	226.0000	(0.441)	0	0	0
22/09/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	622.0000	616.0000	(0.965)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	324.0000	322.0000	(0.617)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	474.0000	468.0000	(1.266)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	394.0000	388.0000	(1.523)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	706.0000	705.0000	(0.142)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	500.0000	498.0000	(0.400)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	380.0000	378.0000	(0.526)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	329.0000	323.0000	(1.824)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	300.0000	295.0000	(1.667)	0	0	0
22/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	634.0000	633.0000	(0.158)	0	0	0
22/09/2008	\$ / R 2009/06/12			Currency Future	8.4553	8.4482	(0.084)	0.0000	0.0000	2,092
22/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	470.0000	463.0000	(1.489)	0	0	0
22/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	539.0000	539.0000	-	0	0	0
22/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	544.0000	537.0000	(1.287)	0	0	0
22/09/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	732.0000	732.0000	-	0	0	0
22/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	372.0000	366.0000	(1.613)	0	0	0
22/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	339.0000	334.0000	(1.475)	0	0	0
22/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	934.0000	935.0000	0.107	0	0	0
22/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	867.0000	868.0000	0.115	0	0	0
22/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
22/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	1,004.0000	1,005.0000	0.100	0	0	0
22/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	867.0000	868.0000	0.115	0	0	0
22/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	664.0000	665.0000	0.151	0	0	0
22/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	372.0000	366.0000	(1.613)	0	0	0
22/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
22/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	626.0000	619.0000	(1.118)	0	0	0

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22/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	600.0000	601.0000	0.167	0	0	0
22/09/2008	\$ / R	2009/06/12	8.70	Put	Currency Future	698.0000	698.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.25	Put	Currency Future	421.0000	421.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.35	Call	Currency Future	584.0000	577.0000	(1.199)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	453.0000	447.0000	(1.325)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.35	Put	Currency Future	479.0000	479.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	437.0000	431.0000	(1.373)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	407.0000	401.0000	(1.474)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	801.0000	802.0000	0.125	0	0	0
22/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	664.0000	665.0000	0.151	0	0	0
22/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	470.0000	463.0000	(1.489)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.15	Put	Currency Future	367.0000	367.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	600.0000	601.0000	0.167	0	0	0
22/09/2008	\$ / R	2009/06/12	8.15	Call	Currency Future	673.0000	666.0000	(1.040)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.05	Put	Currency Future	318.0000	318.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.05	Call	Currency Future	723.0000	716.0000	(0.968)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.50	Put	Currency Future	569.0000	569.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.50	Call	Currency Future	524.0000	518.0000	(1.145)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	508.0000	509.0000	0.197	0	0	0
22/09/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.60	Call	Currency Future	487.0000	481.0000	(1.232)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	632.0000	632.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	422.0000	415.0000	(1.659)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.80	Put	Currency Future	766.0000	767.0000	0.131	0	0	0
22/09/2008	\$ / R	2009/06/12	9.00	Put	Currency Future	900.0000	901.0000	0.111	0	0	0
22/09/2008	\$ / R	2009/06/12	8.30	Put	Currency Future	450.0000	450.0000	-	0	0	0
22/09/2008	\$ / R	2009/06/12	9.00	Call	Currency Future	355.0000	349.0000	(1.690)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	389.0000	383.0000	(1.542)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	834.0000	835.0000	0.120	0	0	0
22/09/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	969.0000	970.0000	0.103	0	0	0
22/09/2008	\$ / R	2009/06/12	9.10	Call	Currency Future	324.0000	318.0000	(1.852)	0	0	0
22/09/2008	\$ / R	2009/06/12	8.30	Call	Currency Future	605.0000	598.0000	(1.157)	0	0	0
22/09/2008	£ / R	2008/12/12			Currency Future	14.8098	14.9222	0.759	0.0000	0.0000	15,995
22/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	574.0000	634.0000	10.453	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
22/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	364.0000	312.0000	(14.286)	0	0	0
22/09/2008	£ / R 2008/12/12	15.00	Put	Currency Future	599.0000	531.0000	(11.352)	0	0	0
22/09/2008	£ / R 2008/12/12	15.00	Call	Currency Future	409.0000	453.0000	10.758	0	0	0
22/09/2008	£ / R 2008/12/12	15.15	Call	Currency Future	360.0000	400.0000	11.111	0	0	0
22/09/2008	£ / R 2008/12/12	15.15	Put	Currency Future	701.0000	627.0000	(10.556)	0	0	0
22/09/2008	£ / R 2008/12/12	14.80	Put	Currency Future	475.0000	415.0000	(12.632)	0	0	0
22/09/2008	£ / R 2008/12/12	14.80	Call	Currency Future	485.0000	537.0000	10.722	0	0	0
22/09/2008	£ / R 2008/12/12	14.75	Call	Currency Future	506.0000	560.0000	10.672	0	0	0
22/09/2008	£ / R 2008/12/12	15.55	Call	Currency Future	235.0000	262.0000	11.489	0	0	0
22/09/2008	£ / R 2008/12/12	15.25	Call	Currency Future	328.0000	364.0000	10.976	0	0	0
22/09/2008	£ / R 2008/12/12	15.55	Put	Currency Future	975.0000	890.0000	(8.718)	0	0	0
22/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	505.0000	442.0000	(12.475)	0	0	0
22/09/2008	£ / R 2008/12/12	14.75	Put	Currency Future	446.0000	388.0000	(13.004)	0	0	0
22/09/2008	£ / R 2008/12/12	15.45	Put	Currency Future	903.0000	821.0000	(9.081)	0	0	0
22/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	427.0000	473.0000	10.773	0	0	0
22/09/2008	£ / R 2008/12/12	15.25	Put	Currency Future	768.0000	691.0000	(10.026)	0	0	0
22/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	465.0000	515.0000	10.753	0	0	0
22/09/2008	£ / R 2008/12/12	14.65	Call	Currency Future	551.0000	609.0000	10.526	0	0	0
22/09/2008	£ / R 2008/12/12	15.35	Call	Currency Future	294.0000	327.0000	11.224	0	0	0
22/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	391.0000	336.0000	(14.066)	0	0	0
22/09/2008	£ / R 2008/12/12	15.45	Call	Currency Future	263.0000	293.0000	11.407	0	0	0
22/09/2008	£ / R 2008/12/12	14.55	Put	Currency Future	339.0000	289.0000	(14.749)	0	0	0
22/09/2008	£ / R 2008/12/12	15.35	Put	Currency Future	834.0000	755.0000	(9.472)	0	0	0
22/09/2008	£ / R 2008/12/12	14.95	Put	Currency Future	567.0000	501.0000	(11.640)	0	0	0
22/09/2008	£ / R 2008/12/12	15.05	Put	Currency Future	632.0000	562.0000	(11.076)	0	0	0
22/09/2008	£ / R 2008/12/12	15.20	Put	Currency Future	736.0000	661.0000	(10.190)	0	0	0
22/09/2008	£ / R 2008/12/12	15.30	Put	Currency Future	801.0000	723.0000	(9.738)	0	0	0
22/09/2008	£ / R 2008/12/12	15.40	Call	Currency Future	278.0000	310.0000	11.511	0	0	0
22/09/2008	£ / R 2008/12/12	15.40	Put	Currency Future	868.0000	787.0000	(9.332)	0	0	0
22/09/2008	£ / R 2008/12/12	15.30	Call	Currency Future	311.0000	345.0000	10.932	0	0	0
22/09/2008	£ / R 2008/12/12	14.70	Call	Currency Future	528.0000	584.0000	10.606	0	0	0
22/09/2008	£ / R 2008/12/12	15.20	Call	Currency Future	346.0000	383.0000	10.694	0	0	0
22/09/2008	£ / R 2008/12/12	14.90	Put	Currency Future	535.0000	471.0000	(11.963)	0	0	0
22/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	376.0000	417.0000	10.904	0	0	0
22/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	666.0000	594.0000	(10.811)	0	0	0
22/09/2008	£ / R 2008/12/12	14.90	Call	Currency Future	445.0000	493.0000	10.787	0	0	0

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22/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	418.0000	362.0000	(13.397)	0	0	0
22/09/2008	£ / R	2008/12/12	15.05	Call	Currency Future	392.0000	435.0000	10.969	0	0	0
22/09/2008	£ / R	2008/12/12	14.55	Call	Currency Future	599.0000	661.0000	10.351	0	0	0
22/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	293.0000	247.0000	(15.700)	0	0	0
22/09/2008	£ / R	2008/12/12	14.45	Call	Currency Future	652.0000	719.0000	10.276	0	0	0
22/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	253.0000	211.0000	(16.601)	0	0	0
22/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	713.0000	783.0000	9.818	0	0	0
22/09/2008	£ / R	2008/12/12	14.40	Call	Currency Future	681.0000	749.0000	9.985	0	0	0
22/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	666.0000	594.0000	(10.811)	0	0	0
22/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	364.0000	312.0000	(14.286)	0	0	0
22/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	574.0000	634.0000	10.453	0	0	0
22/09/2008	£ / R	2008/12/12	14.50	Put	Currency Future	315.0000	267.0000	(15.238)	0	0	0
22/09/2008	£ / R	2008/12/12	14.50	Call	Currency Future	625.0000	689.0000	10.240	0	0	0
22/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	376.0000	417.0000	10.904	0	0	0
22/09/2008	£ / R	2008/12/12	14.40	Put	Currency Future	271.0000	227.0000	(16.236)	0	0	0
22/09/2008	£ / R	2009/03/16			Currency Future	15.0315	15.1338	0.681	0.0000	0.0000	12,049
22/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	736.0000	785.0000	6.658	0	0	0
22/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	705.0000	652.0000	(7.518)	0	0	0
22/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	590.0000	630.0000	6.780	0	0	0
22/09/2008	£ / R	2009/03/16	15.70	Put	Currency Future	1,151.0000	1,083.0000	(5.908)	0	0	0
22/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	958.0000	897.0000	(6.367)	0	0	0
22/09/2008	£ / R	2009/03/16	15.80	Call	Currency Future	449.0000	482.0000	7.350	0	0	0
22/09/2008	£ / R	2009/03/16	15.80	Put	Currency Future	1,218.0000	1,148.0000	(5.747)	0	0	0
22/09/2008	£ / R	2009/03/16	15.70	Call	Currency Future	483.0000	517.0000	7.039	0	0	0
22/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	827.0000	769.0000	(7.013)	0	0	0
22/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	958.0000	897.0000	(6.367)	0	0	0
22/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	658.0000	703.0000	6.839	0	0	0
22/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	716.0000	764.0000	6.704	0	0	0
22/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	734.0000	680.0000	(7.357)	0	0	0
22/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	867.0000	924.0000	6.574	0	0	0
22/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	590.0000	542.0000	(8.136)	0	0	0
22/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	778.0000	830.0000	6.684	0	0	0
22/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	821.0000	876.0000	6.699	0	0	0
22/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	623.0000	666.0000	6.902	0	0	0
22/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	646.0000	596.0000	(7.740)	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
22/09/2008	£ / R	2009/03/16	15.60	Put	Currency Future	1,086.0000	1,020.0000	(6.077)	0	0	0
22/09/2008	£ / R	2009/03/16	15.50	Put	Currency Future	1,023.0000	959.0000	(6.256)	0	0	0
22/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	892.0000	832.0000	(6.726)	0	0	0
22/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	555.0000	593.0000	6.847	0	0	0
22/09/2008	£ / R	2009/03/16	15.60	Call	Currency Future	518.0000	554.0000	6.950	0	0	0
22/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	488.0000	445.0000	(8.811)	0	0	0
22/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	920.0000	979.0000	6.413	0	0	0
22/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	765.0000	709.0000	(7.320)	0	0	0
22/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	696.0000	743.0000	6.753	0	0	0
22/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	623.0000	666.0000	6.902	0	0	0
22/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	590.0000	630.0000	6.780	0	0	0
22/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	892.0000	832.0000	(6.726)	0	0	0
22/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	646.0000	596.0000	(7.740)	0	0	0
22/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	778.0000	830.0000	6.684	0	0	0
22/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	590.0000	542.0000	(8.136)	0	0	0
22/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	536.0000	490.0000	(8.582)	0	0	0
22/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	821.0000	876.0000	6.699	0	0	0
22/09/2008	£ / R	2009/03/16	14.85	Call	Currency Future	800.0000	853.0000	6.625	0	0	0
22/09/2008	£ / R	2009/03/16	14.75	Put	Currency Future	562.0000	516.0000	(8.185)	0	0	0
22/09/2008	£ / R	2009/03/16	14.75	Call	Currency Future	844.0000	899.0000	6.517	0	0	0
22/09/2008	£ / R	2009/03/16	14.85	Put	Currency Future	618.0000	569.0000	(7.929)	0	0	0
22/09/2008	£ / R	2009/03/16	14.95	Call	Currency Future	757.0000	807.0000	6.605	0	0	0
22/09/2008	£ / R	2009/03/16	14.95	Put	Currency Future	675.0000	624.0000	(7.556)	0	0	0
22/09/2008	£ / R	2009/03/16	15.25	Call	Currency Future	640.0000	684.0000	6.875	0	0	0
22/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	795.0000	739.0000	(7.044)	0	0	0
22/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	677.0000	723.0000	6.795	0	0	0
22/09/2008	£ / R	2009/03/16	14.65	Put	Currency Future	510.0000	466.0000	(8.627)	0	0	0
22/09/2008	£ / R	2009/03/16	14.65	Call	Currency Future	891.0000	949.0000	6.510	0	0	0
22/09/2008	£ / R	2009/03/16	15.25	Put	Currency Future	859.0000	800.0000	(6.868)	0	0	0
22/09/2008	£ / R	2009/03/16	15.45	Put	Currency Future	992.0000	930.0000	(6.250)	0	0	0
22/09/2008	£ / R	2009/03/16	15.45	Call	Currency Future	574.0000	613.0000	6.794	0	0	0
22/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	606.0000	648.0000	6.931	0	0	0
22/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	925.0000	864.0000	(6.595)	0	0	0
22/09/2008	£ / R	2009/06/12			Currency Future	15.2423	15.3427	0.659	0.0000	0.0000	0
22/09/2008	£ / R	2009/06/12	15.50	Put	Currency Future	1,055.0000	999.0000	(5.308)	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
22/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	834.0000	880.0000	5.516	0	0	0
22/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,088.0000	1,145.0000	5.239	0	0	0
22/09/2008	£ / R 2009/06/12	15.75	Call	Currency Future	707.0000	748.0000	5.799	0	0	0
22/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,037.0000	1,093.0000	5.400	0	0	0
22/09/2008	£ / R 2009/06/12	15.20	Put	Currency Future	869.0000	819.0000	(5.754)	0	0	0
22/09/2008	£ / R 2009/06/12	15.35	Call	Currency Future	853.0000	900.0000	5.510	0	0	0
22/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	695.0000	650.0000	(6.475)	0	0	0
22/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	840.0000	790.0000	(5.952)	0	0	0
22/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	645.0000	602.0000	(6.667)	0	0	0
22/09/2008	£ / R 2009/06/12	15.15	Call	Currency Future	932.0000	983.0000	5.472	0	0	0
22/09/2008	£ / R 2009/06/12	15.50	Call	Currency Future	798.0000	842.0000	5.514	0	0	0
22/09/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,215.0000	1,155.0000	(4.938)	0	0	0
22/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	930.0000	877.0000	(5.699)	0	0	0
22/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	960.0000	907.0000	(5.521)	0	0	0
22/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	834.0000	880.0000	5.516	0	0	0
22/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,088.0000	1,031.0000	(5.239)	0	0	0
22/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,037.0000	1,093.0000	5.400	0	0	0
22/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	780.0000	824.0000	5.641	0	0	0
22/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	645.0000	602.0000	(6.667)	0	0	0
22/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,154.0000	1,096.0000	(5.026)	0	0	0
22/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,088.0000	1,145.0000	5.239	0	0	0
22/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	747.0000	789.0000	5.622	0	0	0
22/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	992.0000	937.0000	(5.544)	0	0	0
22/09/2008	£ / R 2009/06/12	15.20	Call	Currency Future	912.0000	961.0000	5.373	0	0	0
22/09/2008	£ / R 2009/06/12	15.85	Call	Currency Future	670.0000	708.0000	5.672	0	0	0
22/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	695.0000	650.0000	(6.475)	0	0	0
22/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	952.0000	1,003.0000	5.357	0	0	0
22/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	751.0000	704.0000	(6.258)	0	0	0
22/09/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,023.0000	968.0000	(5.376)	0	0	0
22/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	872.0000	920.0000	5.505	0	0	0
22/09/2008	£ / R 2009/06/12	15.10	Put	Currency Future	810.0000	761.0000	(6.049)	0	0	0
22/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	763.0000	806.0000	5.636	0	0	0
22/09/2008	£ / R 2009/06/12	15.00	Call	Currency Future	993.0000	1,047.0000	5.438	0	0	0
22/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,121.0000	1,063.0000	(5.174)	0	0	0
22/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	930.0000	877.0000	(5.699)	0	0	0
22/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	780.0000	732.0000	(6.154)	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
22/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	899.0000	848.0000	(5.673)	0	0	0
22/09/2008	£ / R	2009/06/12	15.45	Call	Currency Future	816.0000	861.0000	5.515	0	0	0
22/09/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,277.0000	1,215.0000	(4.855)	0	0	0
22/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	892.0000	941.0000	5.493	0	0	0
22/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	972.0000	1,025.0000	5.453	0	0	0
22/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	1,184.0000	1,125.0000	(4.983)	0	0	0
22/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	727.0000	768.0000	5.640	0	0	0
22/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	992.0000	937.0000	(5.544)	0	0	0
22/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	872.0000	920.0000	5.505	0	0	0
22/09/2008	£ / R	2009/06/12	16.00	Call	Currency Future	616.0000	652.0000	5.844	0	0	0
22/09/2008	£ / R	2009/06/12	14.95	Put	Currency Future	722.0000	677.0000	(6.233)	0	0	0
22/09/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,374.0000	1,309.0000	(4.731)	0	0	0
22/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,309.0000	1,246.0000	(4.813)	0	0	0
22/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,246.0000	1,185.0000	(4.896)	0	0	0
22/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	651.0000	689.0000	5.837	0	0	0
22/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,154.0000	1,096.0000	(5.026)	0	0	0
22/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	747.0000	789.0000	5.622	0	0	0
22/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	1,088.0000	1,031.0000	(5.239)	0	0	0
22/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	780.0000	732.0000	(6.154)	0	0	0
22/09/2008	£ / R	2009/06/12	14.85	Put	Currency Future	668.0000	624.0000	(6.587)	0	0	0
22/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	972.0000	1,025.0000	5.453	0	0	0
22/09/2008	£ / R	2009/06/12	14.85	Call	Currency Future	1,060.0000	1,117.0000	5.377	0	0	0
22/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	840.0000	790.0000	(5.952)	0	0	0
22/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	780.0000	824.0000	5.641	0	0	0
22/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	932.0000	983.0000	5.472	0	0	0
22/09/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,015.0000	1,069.0000	5.320	0	0	0
22/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	688.0000	728.0000	5.814	0	0	0
22/09/2008	€ / R	2008/12/12			Currency Future	11.6903	11.8826	1.645	12.1200	11.6900	42,284
22/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	543.0000	435.0000	(19.890)	0	0	0
22/09/2008	€ / R	2008/12/12	12.20	Call	Currency Future	241.0000	305.0000	26.556	0	0	0
22/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	333.0000	417.0000	25.225	0	0	0
22/09/2008	€ / R	2008/12/12	12.20	Put	Currency Future	751.0000	623.0000	(17.044)	0	0	0
22/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	478.0000	377.0000	(21.130)	0	0	0
22/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	369.0000	460.0000	24.661	0	0	0
22/09/2008	€ / R	2008/12/12	12.30	Put	Currency Future	821.0000	687.0000	(16.322)	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
22/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	548.0000	671.0000	22.445	0	0	0
22/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	258.0000	188.0000	(27.132)	0	0	0
22/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	212.0000	270.0000	27.358	0	0	0
22/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	858.0000	721.0000	(15.967)	0	0	0
22/09/2008	€ / R 2008/12/12	12.25	Call	Currency Future	226.0000	287.0000	26.991	0	0	0
22/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	510.0000	405.0000	(20.588)	0	0	0
22/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	605.0000	736.0000	21.653	0	0	0
22/09/2008	€ / R 2008/12/12	12.25	Put	Currency Future	786.0000	655.0000	(16.667)	0	0	0
22/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	351.0000	438.0000	24.786	0	0	0
22/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	198.0000	254.0000	28.283	0	0	0
22/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	215.0000	153.0000	(28.837)	0	0	0
22/09/2008	€ / R 2008/12/12	12.45	Call	Currency Future	173.0000	223.0000	28.902	0	0	0
22/09/2008	€ / R 2008/12/12	12.45	Put	Currency Future	933.0000	790.0000	(15.327)	0	0	0
22/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	408.0000	506.0000	24.020	0	0	0
22/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	417.0000	324.0000	(22.302)	0	0	0
22/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	388.0000	482.0000	24.227	0	0	0
22/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	287.0000	361.0000	25.784	0	0	0
22/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	647.0000	529.0000	(18.238)	0	0	0
22/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	429.0000	531.0000	23.776	0	0	0
22/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	447.0000	350.0000	(21.700)	0	0	0
22/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	333.0000	417.0000	25.225	0	0	0
22/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	543.0000	435.0000	(19.890)	0	0	0
22/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	388.0000	298.0000	(23.196)	0	0	0
22/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	333.0000	251.0000	(24.625)	0	0	0
22/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	717.0000	592.0000	(17.434)	0	0	0
22/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	257.0000	324.0000	26.070	0	0	0
22/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	307.0000	229.0000	(25.407)	0	0	0
22/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	450.0000	557.0000	23.778	0	0	0
22/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	360.0000	274.0000	(23.889)	0	0	0
22/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	497.0000	611.0000	22.938	0	0	0
22/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	258.0000	188.0000	(27.132)	0	0	0
22/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	548.0000	671.0000	22.445	0	0	0
22/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	473.0000	583.0000	23.256	0	0	0
22/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	605.0000	736.0000	21.653	0	0	0
22/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	215.0000	153.0000	(28.837)	0	0	0
22/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	369.0000	460.0000	24.661	0	0	0

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22/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	478.0000	377.0000	(21.130)	0	0	0
22/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	302.0000	379.0000	25.497	0	0	0
22/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	612.0000	496.0000	(18.954)	0	0	0
22/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	510.0000	405.0000	(20.588)	0	0	0
22/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	317.0000	398.0000	25.552	0	0	0
22/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	577.0000	465.0000	(19.411)	0	0	0
22/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	351.0000	438.0000	24.786	0	0	0
22/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	282.0000	208.0000	(26.241)	0	0	0
22/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	236.0000	170.0000	(27.966)	0	0	0
22/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	274.0000	344.0000	25.547	0	0	0
22/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	683.0000	562.0000	(17.716)	0	0	0
22/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	576.0000	703.0000	22.049	0	0	0
22/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	522.0000	641.0000	22.797	0	0	0
22/09/2008	€ / R 2009/03/16			Currency Future	11.8866	12.0737	1.574	12.1200	12.1200	12,815
22/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	943.0000	830.0000	(11.983)	0	0	0
22/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	911.0000	800.0000	(12.184)	0	0	0
22/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	1,009.0000	892.0000	(11.596)	0	0	0
22/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	430.0000	504.0000	17.209	0	0	0
22/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	395.0000	465.0000	17.722	0	0	0
22/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	879.0000	771.0000	(12.287)	0	0	0
22/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	560.0000	475.0000	(15.179)	0	0	0
22/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	466.0000	544.0000	16.738	0	0	0
22/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	1,112.0000	988.0000	(11.151)	0	0	0
22/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	647.0000	749.0000	15.765	0	0	0
22/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	348.0000	412.0000	18.391	0	0	0
22/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	379.0000	447.0000	17.942	0	0	0
22/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	447.0000	524.0000	17.226	0	0	0
22/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	976.0000	861.0000	(11.783)	0	0	0
22/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	605.0000	702.0000	16.033	0	0	0
22/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	412.0000	484.0000	17.476	0	0	0
22/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	619.0000	529.0000	(14.540)	0	0	0
22/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	777.0000	675.0000	(13.127)	0	0	0
22/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	514.0000	599.0000	16.537	0	0	0
22/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	712.0000	614.0000	(13.764)	0	0	0
22/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	1,043.0000	923.0000	(11.505)	0	0	0

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22/09/2008	€ / R	2009/03/16	12.05	Call	Currency Future	548.0000	638.0000	16.423	0	0	0
22/09/2008	€ / R	2009/03/16	12.00	Put	Currency Future	680.0000	585.0000	(13.971)	0	0	0
22/09/2008	€ / R	2009/03/16	12.10	Put	Currency Future	744.0000	644.0000	(13.441)	0	0	0
22/09/2008	€ / R	2009/03/16	12.10	Call	Currency Future	531.0000	618.0000	16.384	0	0	0
22/09/2008	€ / R	2009/03/16	12.25	Put	Currency Future	845.0000	738.0000	(12.663)	0	0	0
22/09/2008	€ / R	2009/03/16	12.00	Call	Currency Future	567.0000	659.0000	16.226	0	0	0
22/09/2008	€ / R	2009/03/16	12.25	Call	Currency Future	481.0000	562.0000	16.840	0	0	0
22/09/2008	€ / R	2009/03/16	12.20	Put	Currency Future	810.0000	706.0000	(12.840)	0	0	0
22/09/2008	€ / R	2009/03/16	12.30	Call	Currency Future	466.0000	544.0000	16.738	0	0	0
22/09/2008	€ / R	2009/03/16	12.20	Call	Currency Future	497.0000	580.0000	16.700	0	0	0
22/09/2008	€ / R	2009/03/16	11.80	Put	Currency Future	560.0000	475.0000	(15.179)	0	0	0
22/09/2008	€ / R	2009/03/16	11.80	Call	Currency Future	647.0000	749.0000	15.765	0	0	0
22/09/2008	€ / R	2009/03/16	11.70	Put	Currency Future	503.0000	423.0000	(15.905)	0	0	0
22/09/2008	€ / R	2009/03/16	11.60	Call	Currency Future	735.0000	848.0000	15.374	0	0	0
22/09/2008	€ / R	2009/03/16	11.60	Put	Currency Future	448.0000	374.0000	(16.518)	0	0	0
22/09/2008	€ / R	2009/03/16	11.70	Call	Currency Future	690.0000	797.0000	15.507	0	0	0
22/09/2008	€ / R	2009/03/16	12.30	Put	Currency Future	879.0000	771.0000	(12.287)	0	0	0
22/09/2008	€ / R	2009/03/16	11.55	Call	Currency Future	759.0000	874.0000	15.152	0	0	0
22/09/2008	€ / R	2009/03/16	11.55	Put	Currency Future	423.0000	351.0000	(17.021)	0	0	0
22/09/2008	€ / R	2009/03/16	11.65	Call	Currency Future	712.0000	822.0000	15.449	0	0	0
22/09/2008	€ / R	2009/03/16	11.95	Put	Currency Future	649.0000	557.0000	(14.176)	0	0	0
22/09/2008	€ / R	2009/03/16	12.05	Call	Currency Future	548.0000	638.0000	16.423	0	0	0
22/09/2008	€ / R	2009/03/16	12.05	Put	Currency Future	712.0000	614.0000	(13.764)	0	0	0
22/09/2008	€ / R	2009/03/16	11.95	Call	Currency Future	586.0000	680.0000	16.041	0	0	0
22/09/2008	€ / R	2009/03/16	11.85	Put	Currency Future	589.0000	502.0000	(14.771)	0	0	0
22/09/2008	€ / R	2009/03/16	11.85	Call	Currency Future	626.0000	725.0000	15.815	0	0	0
22/09/2008	€ / R	2009/03/16	11.65	Put	Currency Future	475.0000	398.0000	(16.211)	0	0	0
22/09/2008	€ / R	2009/03/16	11.75	Call	Currency Future	668.0000	773.0000	15.719	0	0	0
22/09/2008	€ / R	2009/03/16	11.75	Put	Currency Future	531.0000	449.0000	(15.443)	0	0	0
22/09/2008	€ / R	2009/03/16	11.50	Put	Currency Future	398.0000	328.0000	(17.588)	0	0	0
22/09/2008	€ / R	2009/03/16	11.50	Call	Currency Future	784.0000	902.0000	15.051	0	0	0
22/09/2008	€ / R	2009/03/16	12.15	Call	Currency Future	514.0000	599.0000	16.537	0	0	0
22/09/2008	€ / R	2009/03/16	12.15	Put	Currency Future	777.0000	675.0000	(13.127)	0	0	0
22/09/2008	€ / R	2009/06/12			Currency Future	12.0690	12.2571	1.559	0.0000	0.0000	40
22/09/2008	€ / R	2009/06/12	12.35	Call	Currency Future	654.0000	743.0000	13.609	0	0	0

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22/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	1,064.0000	957.0000	(10.056)	0	0	0
22/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	935.0000	835.0000	(10.695)	0	0	0
22/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	583.0000	664.0000	13.894	0	0	0
22/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	628.0000	548.0000	(12.739)	0	0	0
22/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	806.0000	910.0000	12.903	0	0	0
22/09/2008	€ / R 2009/06/12	11.65	Call	Currency Future	938.0000	1,055.0000	12.473	0	0	0
22/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	654.0000	743.0000	13.609	0	0	0
22/09/2008	€ / R 2009/06/12	11.65	Put	Currency Future	519.0000	448.0000	(13.680)	0	0	0
22/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	528.0000	604.0000	14.394	0	0	0
22/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	786.0000	888.0000	12.977	0	0	0
22/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	766.0000	866.0000	13.055	0	0	0
22/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	657.0000	575.0000	(12.481)	0	0	0
22/09/2008	€ / R 2009/06/12	11.90	Call	Currency Future	826.0000	933.0000	12.954	0	0	0
22/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	600.0000	522.0000	(13.000)	0	0	0
22/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	869.0000	979.0000	12.658	0	0	0
22/09/2008	€ / R 2009/06/12	12.00	Put	Currency Future	717.0000	631.0000	(11.994)	0	0	0
22/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	747.0000	659.0000	(11.780)	0	0	0
22/09/2008	€ / R 2009/06/12	11.70	Call	Currency Future	914.0000	1,029.0000	12.582	0	0	0
22/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	545.0000	472.0000	(13.394)	0	0	0
22/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	637.0000	724.0000	13.658	0	0	0
22/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	726.0000	822.0000	13.223	0	0	0
22/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	968.0000	867.0000	(10.434)	0	0	0
22/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	807.0000	715.0000	(11.400)	0	0	0
22/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	601.0000	685.0000	13.977	0	0	0
22/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	583.0000	664.0000	13.894	0	0	0
22/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	687.0000	603.0000	(12.227)	0	0	0
22/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	478.0000	549.0000	14.854	0	0	0
22/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	689.0000	781.0000	13.353	0	0	0
22/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,259.0000	1,142.0000	(9.293)	0	0	0
22/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	870.0000	774.0000	(11.034)	0	0	0
22/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	935.0000	835.0000	(10.695)	0	0	0
22/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	847.0000	955.0000	12.751	0	0	0
22/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	628.0000	548.0000	(12.739)	0	0	0
22/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	1,192.0000	1,078.0000	(9.564)	0	0	0
22/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	777.0000	687.0000	(11.583)	0	0	0
22/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	572.0000	497.0000	(13.112)	0	0	0

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22/09/2008	€ / R	2009/06/12	12.65	Put	Currency Future	1,127.0000	1,017.0000	(9.760)	0	0	0
22/09/2008	€ / R	2009/06/12	12.60	Put	Currency Future	1,095.0000	986.0000	(9.954)	0	0	0
22/09/2008	€ / R	2009/06/12	11.85	Call	Currency Future	847.0000	955.0000	12.751	0	0	0
22/09/2008	€ / R	2009/06/12	12.75	Call	Currency Future	511.0000	585.0000	14.481	0	0	0
22/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	746.0000	844.0000	13.137	0	0	0
22/09/2008	€ / R	2009/06/12	12.50	Put	Currency Future	1,032.0000	927.0000	(10.174)	0	0	0
22/09/2008	€ / R	2009/06/12	12.55	Put	Currency Future	1,064.0000	957.0000	(10.056)	0	0	0
22/09/2008	€ / R	2009/06/12	11.75	Call	Currency Future	891.0000	1,004.0000	12.682	0	0	0
22/09/2008	€ / R	2009/06/12	12.65	Call	Currency Future	546.0000	624.0000	14.286	0	0	0
22/09/2008	€ / R	2009/06/12	12.70	Put	Currency Future	1,159.0000	1,047.0000	(9.664)	0	0	0
22/09/2008	€ / R	2009/06/12	12.60	Call	Currency Future	564.0000	644.0000	14.184	0	0	0
22/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	807.0000	715.0000	(11.400)	0	0	0
22/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	746.0000	844.0000	13.137	0	0	0
22/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	726.0000	822.0000	13.223	0	0	0
22/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	766.0000	866.0000	13.055	0	0	0
22/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	777.0000	687.0000	(11.583)	0	0	0
22/09/2008	€ / R	2009/06/12	12.05	Put	Currency Future	747.0000	659.0000	(11.780)	0	0	0
22/09/2008	€ / R	2009/06/12	12.45	Put	Currency Future	1,002.0000	899.0000	(10.279)	0	0	0
22/09/2008	€ / R	2009/06/12	12.45	Call	Currency Future	621.0000	706.0000	13.688	0	0	0
22/09/2008	€ / R	2009/06/12	12.30	Call	Currency Future	671.0000	762.0000	13.562	0	0	0
22/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	838.0000	745.0000	(11.098)	0	0	0
22/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	707.0000	802.0000	13.437	0	0	0
22/09/2008	€ / R	2009/06/12	12.30	Put	Currency Future	902.0000	805.0000	(10.754)	0	0	0
22/09/2008	ALBI	2008/11/06			Index Future	272.8990	273.9130	0.372	0.0000	0.0000	603
22/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	80,071.0000	89,675.0000	11.994	0	0	0
22/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	1,081.0000	545.0000	(49.584)	0	0	0
22/09/2008	ALBI	2009/02/05			Index Future	281.1480	282.1920	0.371	0.0000	0.0000	0
22/09/2008	ALBI	2009/05/07			Index Future	285.0640	284.9760	(0.031)	0.0000	0.0000	0
22/09/2008	CRD1	2008/11/06			Index Future	115.2680	115.4750	0.180	0.0000	0.0000	6
22/09/2008	CRD1	2009/02/05			Index Future	118.6660	118.8790	0.179	0.0000	0.0000	0

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22/09/2008	CRD1	2009/05/07			Index Future	122.1050	122.3260	0.181	0.0000	0.0000	0
22/09/2008	GOVI	2008/11/06			jGovi	274.7145	275.6590	0.344	0.0000	0.0000	150
22/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,477.0000	12,080.0000	(26.686)	0	0	0
22/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	23,622.0000	28,670.0000	21.370	0	0	0
22/09/2008	GOVI	2009/02/05			jGovi	282.8125	283.7865	0.344	0.0000	0.0000	254
22/09/2008	GOVI	2009/05/07			jGovi	291.0095	292.0140	0.345	0.0000	0.0000	0
22/09/2008	ILBI	2008/11/06			Index Future	327.8530	327.9420	0.027	0.0000	0.0000	1
22/09/2008	ILBI	2009/02/05			Index Future	337.3900	337.4920	0.030	0.0000	0.0000	0
22/09/2008	ILBI	2009/05/07			Index Future	346.2820	346.1750	(0.031)	0.0000	0.0000	0
22/09/2008	J153	2010/08/31			jSwap	10.8260	10.7320	(0.868)	0.0000	0.0000	0
22/09/2008	J157	2015/09/15			jSwap	9.7120	9.6070	(1.081)	0.0000	0.0000	0
22/09/2008	J186	2026/12/21			jSwap	8.9620	8.8740	(0.982)	0.0000	0.0000	0
22/09/2008	J201	2014/12/22			jSwap	9.9160	9.8070	(1.099)	0.0000	0.0000	0
22/09/2008	J203	2017/09/15			jSwap	9.5570	9.4660	(0.952)	0.0000	0.0000	0
22/09/2008	J204	2018/12/21			jSwap	9.5700	9.4830	(0.909)	0.0000	0.0000	0
22/09/2008	J207	2020/01/15			jSwap	9.4580	9.3650	(0.983)	0.0000	0.0000	0
22/09/2008	JBAR	2005/12/21			jBar	12.0830	12.0710	(0.099)	0.0000	0.0000	0
22/09/2008	JFRA	2008/11/06			jFra	11.9260	11.9400	0.117	0.0000	0.0000	0
22/09/2008	JFRA	2009/02/05			jFra	11.5110	11.4980	(0.113)	0.0000	0.0000	0

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22/09/2008	JFRA 2009/05/07			jFra	11.0290	10.8870	(1.288)	0.0000	0.0000	0
22/09/2008	JFRA 2009/08/06			jFra	10.2560	10.1380	(1.151)	0.0000	0.0000	0
22/09/2008	JFRA 2009/11/05			jFra	10.1170	9.9050	(2.095)	0.0000	0.0000	0
22/09/2008	JN02 2008/11/06			jNote	10.4380	10.3320	(1.016)	0.0000	0.0000	0
22/09/2008	JN02 2009/02/05			jNote	10.1010	9.9710	(1.287)	0.0000	0.0000	0
22/09/2008	JN02 2009/05/07			jNote	9.8090	9.6590	(1.529)	0.0000	0.0000	0
22/09/2008	JN05 2008/11/07			jNote	9.4970	9.4300	(0.705)	0.0000	0.0000	0
22/09/2008	JN05 2009/02/05			jNote	9.5350	9.4180	(1.227)	0.0000	0.0000	0
22/09/2008	JN05 2009/05/07			jNote	9.3890	9.2650	(1.321)	0.0000	0.0000	0
22/09/2008	JN10 2008/11/07			jNote	9.1210	9.0600	(0.669)	0.0000	0.0000	0
22/09/2008	JN10 2009/02/05			jNote	9.1850	9.0950	(0.980)	0.0000	0.0000	0
22/09/2008	JN10 2009/05/07			jNote	9.0780	8.9860	(1.013)	0.0000	0.0000	0
22/09/2008	JROD 2008/09/30			jRod	11.7960	11.7940	(0.017)	0.0000	0.0000	0
22/09/2008	JROD 2008/10/31			jRod	11.8780	11.8540	(0.202)	0.0000	0.0000	0
22/09/2008	JROD 2008/11/28			jRod	12.0070	11.9610	(0.383)	0.0000	0.0000	0
22/09/2008	JROD 2008/12/31			jRod	11.9840	11.9490	(0.292)	0.0000	0.0000	0
22/09/2008	OTH1 2008/11/06			Index Future	263.1270	264.4280	0.494	0.0000	0.0000	9

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
22/09/2008	OTH1	2009/02/05			Index Future	270.8840	272.2230	0.494	0.0000	0.0000	0
22/09/2008	OTH1	2009/05/07			Index Future	278.7350	280.1160	0.495	0.0000	0.0000	0
22/09/2008	R153	2008/11/06			Bond Future	9.5150	9.4430	(0.757)	0.0000	0.0000	8,722
22/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	728.0000	637.0000	(12.500)	0	0	0
22/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	280.0000	311.0000	11.071	0	0	0
22/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,031.0000	927.0000	(10.087)	0	0	0
22/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	158.0000	176.0000	11.392	0	0	700
22/09/2008	R153	2009/02/05			Bond Future	9.0980	9.0130	(0.934)	0.0000	0.0000	3
22/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	323.0000	285.0000	(11.765)	0	0	0
22/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,638.0000	1,725.0000	5.311	0	0	0
22/09/2008	R153	2009/05/07			Bond Future	8.5460	8.4430	(1.205)	0.0000	0.0000	0
22/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,298.0000	1,235.0000	(4.854)	0	0	0
22/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,178.0000	2,244.0000	3.030	0	0	0
22/09/2008	R157	2008/11/06			Bond Future	8.9320	8.8720	(0.672)	0.0000	0.0000	8,147
22/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	57.0000	38.0000	(33.333)	0	0	300
22/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,370.0000	7,698.0000	4.450	0	0	0
22/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	472.0000	371.0000	(21.398)	0	0	1,000
22/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,696.0000	3,943.0000	6.683	0	0	500
22/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,117.0000	1,213.0000	8.594	0	0	700
22/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,175.0000	1,923.0000	(11.586)	0	0	0
22/09/2008	R157	2009/02/05			Bond Future	8.7890	8.7260	(0.717)	0.0000	0.0000	5,094
22/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,255.0000	7,536.0000	3.873	0	0	0
22/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	660.0000	584.0000	(11.515)	0	0	600
22/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,172.0000	5,408.0000	4.563	0	0	600
22/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,243.0000	1,122.0000	(9.735)	0	0	0
22/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,679.0000	1,531.0000	(8.815)	0	0	0
22/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,246.0000	4,455.0000	4.922	0	0	0
22/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,665.0000	2,816.0000	5.666	0	0	600
22/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,886.0000	2,681.0000	(7.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2008	R157	2009/05/07			Bond Future	8.6340	8.5670	(0.776)	0.0000	0.0000	0
22/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,520.0000	4,725.0000	4.535	0	0	0
22/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,523.0000	2,358.0000	(6.540)	0	0	0
22/09/2008	R186	2008/11/06			Bond Future	8.6070	8.5470	(0.697)	8.5400	8.5400	4,954
22/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	437.0000	634.0000	45.080	0	0	0
22/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,543.0000	1,122.0000	(27.285)	0	0	0
22/09/2008	R186	2009/02/05			Bond Future	8.5010	8.4400	(0.718)	0.0000	0.0000	2,500
22/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	7,401.0000	8,023.0000	8.404	0	0	0
22/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	26.0000	15.0000	(42.308)	0	0	0
22/09/2008	R186	2009/05/07			Bond Future	8.3960	8.3340	(0.738)	0.0000	0.0000	0
22/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,276.0000	6,862.0000	9.337	0	0	0
22/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	233.0000	171.0000	(26.609)	0	0	0
22/09/2008	R196	2008/11/06			Bond Future	11.7850	11.7680	(0.144)	0.0000	0.0000	0
22/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,270.0000	1,246.0000	(1.890)	0	0	0
22/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	374.0000	355.0000	(5.080)	0	0	0
22/09/2008	R196	2009/02/05			Bond Future	11.1770	11.1600	(0.152)	0.0000	0.0000	0
22/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,296.0000	1,282.0000	(1.080)	0	0	0
22/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,275.0000	1,261.0000	(1.098)	0	0	0
22/09/2008	R196	2009/05/07			Bond Future	10.8600	10.7900	(0.645)	0.0000	0.0000	0
22/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,589.0000	1,568.0000	(1.322)	0	0	0
22/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,630.0000	1,630.0000	-	0	0	0
22/09/2008	R201	2008/11/06			Bond Future	9.0610	8.9910	(0.773)	0.0000	0.0000	1,000
22/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	235.0000	296.0000	25.957	0	0	0
22/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,671.0000	1,411.0000	(15.560)	0	0	0
22/09/2008	R201	2009/02/05			Bond Future	8.9060	8.8320	(0.831)	0.0000	0.0000	2
22/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,137.0000	2,363.0000	10.576	0	0	0
22/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	613.0000	507.0000	(17.292)	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
22/09/2008	R201	2009/05/07			Bond Future	8.7480	8.6700	(0.892)	0.0000	0.0000	0
22/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	764.0000	661.0000	(13.482)	0	0	0
22/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,924.0000	3,162.0000	8.140	0	0	0
22/09/2008	R203	2008/11/06			Bond Future	8.9150	8.8550	(0.673)	0.0000	0.0000	0
22/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,546.0000	2,217.0000	(12.922)	0	0	0
22/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	67.0000	92.0000	37.313	0	0	0
22/09/2008	R203	2009/02/05			Bond Future	8.7760	8.7130	(0.718)	0.0000	0.0000	0
22/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,025.0000	3,323.0000	9.851	0	0	0
22/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	313.0000	243.0000	(22.364)	0	0	0
22/09/2008	R203	2009/05/07			Bond Future	8.6320	8.5670	(0.753)	0.0000	0.0000	0
22/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	723.0000	612.0000	(15.353)	0	0	0
22/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,820.0000	3,086.0000	9.433	0	0	0
22/09/2008	R204	2008/11/06			Bond Future	8.8870	8.8270	(0.675)	0.0000	0.0000	3,126
22/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,557.0000	2,204.0000	(13.805)	0	0	0
22/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	66.0000	94.0000	42.424	0	0	0
22/09/2008	R204	2009/02/05			Bond Future	8.7570	8.6960	(0.697)	0.0000	0.0000	9
22/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,267.0000	3,596.0000	10.070	0	0	0
22/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	225.0000	168.0000	(25.333)	0	0	0
22/09/2008	R204	2009/05/07			Bond Future	8.6280	8.5640	(0.742)	0.0000	0.0000	0
22/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,962.0000	3,254.0000	9.858	0	0	0
22/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	665.0000	555.0000	(16.541)	0	0	0
22/09/2008	R206	2008/11/06			Bond Future	9.0430	8.9730	(0.774)	0.0000	0.0000	610
22/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
22/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,190.0000	3,918.0000	(6.492)	0	0	0
22/09/2008	R206	2009/02/05			Bond Future	8.8360	8.7620	(0.837)	0.0000	0.0000	0
22/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	547.0000	459.0000	(16.088)	0	0	0
22/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,104.0000	2,298.0000	9.221	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
22/09/2008	R206	2009/05/07			Bond Future	8.6260	8.5470	(0.916)	0.0000	0.0000	0
22/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	955.0000	847.0000	(11.309)	0	0	0
22/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,322.0000	2,505.0000	7.881	0	0	0
22/09/2008	R207	2008/11/06			Bond Future	8.8710	8.8110	(0.676)	0.0000	0.0000	0
22/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	54.0000	79.0000	46.296	0	0	0
22/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,495.0000	2,132.0000	(14.549)	0	0	0
22/09/2008	R207	2009/02/05			Bond Future	8.7500	8.6880	(0.709)	0.0000	0.0000	0
22/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,322.0000	3,676.0000	10.656	0	0	0
22/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	168.0000	120.0000	(28.571)	0	0	0
22/09/2008	R207	2009/05/07			Bond Future	8.6330	8.5690	(0.741)	0.0000	0.0000	0
22/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,901.0000	3,210.0000	10.651	0	0	0
22/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	575.0000	469.0000	(18.435)	0	0	0
22/09/2008	R209	2008/11/06			Bond Future	8.2670	8.1970	(0.847)	0.0000	0.0000	6,546
22/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,803.0000	4,180.0000	(12.971)	0	0	0
22/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
22/09/2008	R209	2009/02/05			Bond Future	8.1780	8.1070	(0.868)	0.0000	0.0000	0
22/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	6,858.0000	7,499.0000	9.347	0	0	0
22/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2008	R209	2009/05/07			Bond Future	8.0910	8.0190	(0.890)	0.0000	0.0000	0
22/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
22/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	7,641.0000	8,298.0000	8.598	0	0	0
22/09/2008	TRT1	2008/11/06			Index Future	271.1780	272.1190	0.347	0.0000	0.0000	300
22/09/2008	TRT1	2009/02/05			Index Future	279.1720	280.1410	0.347	0.0000	0.0000	0
22/09/2008	TRT1	2009/05/07			Index Future	287.2630	288.2630	0.348	0.0000	0.0000	0
22/09/2008	ZAAD	2008/12/12			Currency Future	6.6412	6.8083	2.516	0.0000	0.0000	4,914
22/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	334.0000	234.0000	(29.940)	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
22/09/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	140.0000	81.0000	(42.143)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	167.0000	100.0000	(40.120)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	412.0000	301.0000	(26.942)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	231.0000	339.0000	46.753	0	0	0
22/09/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	103.0000	160.0000	55.340	0	0	0
22/09/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	209.0000	309.0000	47.847	0	0	0
22/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	188.0000	281.0000	49.468	0	0	0
22/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	197.0000	122.0000	(38.071)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	188.0000	281.0000	49.468	0	0	0
22/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	197.0000	122.0000	(38.071)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	125.0000	192.0000	53.600	0	0	0
22/09/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	262.0000	174.0000	(33.588)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	24.0000	10.0000	(58.333)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	95.0000	50.0000	(47.368)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	78.0000	39.0000	(50.000)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	258.0000	373.0000	44.574	0	0	0
22/09/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	117.0000	64.0000	(45.299)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	319.0000	448.0000	40.439	0	0	0
22/09/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	50.0000	23.0000	(54.000)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	391.0000	531.0000	35.806	0	0	0
22/09/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	31.0000	13.0000	(58.065)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	170.0000	255.0000	50.000	0	0	0
22/09/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	472.0000	621.0000	31.568	0	0	0
22/09/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	153.0000	232.0000	51.634	0	0	0
22/09/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	228.0000	147.0000	(35.526)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	297.0000	203.0000	(31.650)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	354.0000	488.0000	37.853	0	0	0
22/09/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	63.0000	30.0000	(52.381)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	287.0000	409.0000	42.509	0	0	0
22/09/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	39.0000	17.0000	(56.410)	0	0	0
22/09/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	430.0000	575.0000	33.721	0	0	0
22/09/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	515.0000	668.0000	29.709	0	0	0
22/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	114.0000	175.0000	53.509	0	0	0
22/09/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	138.0000	211.0000	52.899	0	0	0
22/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	372.0000	267.0000	(28.226)	0	0	0
22/09/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	453.0000	337.0000	(25.607)	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
22/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	94.0000	146.0000	55.319	0	0	0
22/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	495.0000	375.0000	(24.242)	0	0	0
22/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	86.0000	133.0000	54.651	0	0	0
22/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	140.0000	81.0000	(42.143)	0	0	0
22/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	231.0000	339.0000	46.753	0	0	0
22/09/2008	ZAAD	2009/03/16			Currency Future	6.7182	6.8822	2.441	0.0000	0.0000	360
22/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	172.0000	119.0000	(30.814)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	340.0000	442.0000	30.000	0	0	0
22/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	299.0000	391.0000	30.769	0	0	0
22/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	390.0000	501.0000	28.462	0	0	0
22/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	222.0000	160.0000	(27.928)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	261.0000	344.0000	31.801	0	0	0
22/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	280.0000	208.0000	(25.714)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	131.0000	87.0000	(33.588)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	449.0000	569.0000	26.726	0	0	0
22/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	251.0000	183.0000	(27.092)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	553.0000	686.0000	24.051	0	0	0
22/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	319.0000	415.0000	30.094	0	0	0
22/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	516.0000	645.0000	25.000	0	0	0
22/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	97.0000	62.0000	(36.082)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	343.0000	262.0000	(23.615)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	229.0000	303.0000	32.314	0	0	0
22/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	481.0000	606.0000	25.988	0	0	0
22/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	279.0000	367.0000	31.541	0	0	0
22/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	201.0000	268.0000	33.333	0	0	0
22/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	151.0000	102.0000	(32.450)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	311.0000	234.0000	(24.759)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	365.0000	471.0000	29.041	0	0	0
22/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	196.0000	139.0000	(29.082)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	419.0000	535.0000	27.685	0	0	0
22/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	113.0000	74.0000	(34.513)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	84.0000	53.0000	(36.905)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	483.0000	386.0000	(20.083)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	410.0000	321.0000	(21.707)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	178.0000	238.0000	33.708	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
22/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	214.0000	285.0000	33.178	0	0	0
22/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	560.0000	456.0000	(18.571)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	521.0000	420.0000	(19.386)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	189.0000	253.0000	33.862	0	0	0
22/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	446.0000	353.0000	(20.852)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	244.0000	323.0000	32.377	0	0	0
22/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	376.0000	291.0000	(22.606)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	196.0000	139.0000	(29.082)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	521.0000	420.0000	(19.386)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	189.0000	253.0000	33.862	0	0	0
22/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	365.0000	471.0000	29.041	0	0	0
22/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	449.0000	569.0000	26.726	0	0	0
22/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	73.0000	45.0000	(38.356)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	591.0000	727.0000	23.012	0	0	0
22/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	163.0000	220.0000	34.969	0	0	0
22/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	131.0000	87.0000	(33.588)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	299.0000	391.0000	30.769	0	0	0
22/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	410.0000	321.0000	(21.707)	0	0	0
22/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	229.0000	303.0000	32.314	0	0	0
22/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	280.0000	208.0000	(25.714)	0	0	0
22/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	595.0000	488.0000	(17.983)	0	0	0
22/09/2008	ZAAD	2009/06/12			Currency Future	6.7900	6.9558	2.442	6.9400	6.9400	100
22/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	398.0000	319.0000	(19.849)	0	0	0
22/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	305.0000	238.0000	(21.967)	0	0	0
22/09/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	130.0000	92.0000	(29.231)	0	0	0
22/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	395.0000	494.0000	25.063	0	0	0
22/09/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	620.0000	748.0000	20.645	0	0	0
22/09/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	440.0000	546.0000	24.091	0	0	0
22/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	338.0000	425.0000	25.740	0	0	0
22/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	551.0000	673.0000	22.142	0	0	0
22/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	161.0000	117.0000	(27.329)	0	0	0
22/09/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	645.0000	544.0000	(15.659)	0	0	0
22/09/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	235.0000	300.0000	27.660	0	0	0
22/09/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	202.0000	150.0000	(25.743)	0	0	0
22/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	260.0000	331.0000	27.308	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
22/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	430.0000	348.0000	(19.070)	0	0	0
22/09/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	570.0000	475.0000	(16.667)	0	0	0
22/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	250.0000	190.0000	(24.000)	0	0	0
22/09/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	357.0000	447.0000	25.210	0	0	0
22/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	320.0000	404.0000	26.250	0	0	0
22/09/2008	ZAAD 2009/06/12	7.00	Put	Currency Future	498.0000	409.0000	(17.871)	0	0	0
22/09/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	367.0000	292.0000	(20.436)	0	0	0
22/09/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	288.0000	365.0000	26.736	0	0	0
22/09/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	492.0000	606.0000	23.171	0	0	0
22/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	320.0000	404.0000	26.250	0	0	0
22/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	551.0000	673.0000	22.142	0	0	0
22/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	430.0000	348.0000	(19.070)	0	0	0
22/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	161.0000	117.0000	(27.329)	0	0	0

Grand Total:

382,221