



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/09/2008

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
26/09/2008	\$ / R 2008/12/12			Currency Future	8.2640	8.2527	(0.137)	8.3200	8.2300	217,587
26/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
26/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	278.0000	275.0000	(1.079)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	665.0000	675.0000	1.504	0	0	0
26/09/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	285.0000	293.0000	2.807	0	0	0
26/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	377.0000	386.0000	2.387	0	0	0
26/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	445.0000	455.0000	2.247	0	0	0
26/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	488.0000	481.0000	(1.434)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	314.0000	323.0000	2.866	0	0	0
26/09/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	299.0000	296.0000	(1.003)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	241.0000	239.0000	(0.830)	0	0	20
26/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	129.0000	128.0000	(0.775)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	518.0000	528.0000	1.931	0	0	0
26/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	161.0000	167.0000	3.727	0	0	0
26/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	182.0000	180.0000	(1.099)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	205.0000	212.0000	3.415	0	0	0
26/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	320.0000	317.0000	(0.938)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	369.0000	365.0000	(1.084)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	425.0000	419.0000	(1.412)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	205.0000	212.0000	3.415	0	0	0
26/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	369.0000	365.0000	(1.084)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	124.0000	128.0000	3.226	0	0	0
26/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	320.0000	317.0000	(0.938)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
26/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	182.0000	180.0000	(1.099)	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
26/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	591.0000	601.0000	1.692	0	0	0
26/09/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	522.0000	515.0000	(1.341)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	108.0000	112.0000	3.704	0	0	0
26/09/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	141.0000	146.0000	3.546	0	0	0
26/09/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	396.0000	391.0000	(1.263)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	455.0000	449.0000	(1.319)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	635.0000	627.0000	(1.260)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	182.0000	188.0000	3.297	0	0	0
26/09/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	344.0000	340.0000	(1.163)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	259.0000	256.0000	(1.158)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	559.0000	551.0000	(1.431)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	230.0000	237.0000	3.043	0	0	0
26/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
26/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	95.0000	98.0000	3.158	0	0	0
26/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	488.0000	481.0000	(1.434)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	555.0000	566.0000	1.982	0	0	0
26/09/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	345.0000	354.0000	2.609	0	0	0
26/09/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	410.0000	420.0000	2.439	0	0	0
26/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	314.0000	323.0000	2.866	0	0	0
26/09/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	224.0000	223.0000	(0.446)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
26/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	124.0000	128.0000	3.226	0	0	0
26/09/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	278.0000	275.0000	(1.079)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	481.0000	491.0000	2.079	0	0	0
26/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	155.0000	154.0000	(0.645)	0	0	0
26/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	518.0000	528.0000	1.931	0	0	0
26/09/2008	\$ / R 2009/03/16			Currency Future	8.4311	8.4246	(0.077)	8.4800	8.3900	26,658
26/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	441.0000	437.0000	(0.907)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
26/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	491.0000	493.0000	0.407	0	0	0
26/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	576.0000	571.0000	(0.868)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	249.0000	250.0000	0.402	0	0	0
26/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	460.0000	462.0000	0.435	0	0	0
26/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	422.0000	417.0000	(1.185)	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
26/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	630.0000	624.0000	(0.952)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	527.0000	522.0000	(0.949)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	483.0000	478.0000	(1.035)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	368.0000	365.0000	(0.815)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	402.0000	403.0000	0.249	0	0	0
26/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	373.0000	375.0000	0.536	0	0	0
26/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	403.0000	399.0000	(0.993)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	522.0000	524.0000	0.383	0	0	0
26/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	504.0000	500.0000	(0.794)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	554.0000	557.0000	0.542	0	0	0
26/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	385.0000	381.0000	(1.039)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	462.0000	457.0000	(1.082)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	431.0000	433.0000	0.464	0	0	0
26/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	320.0000	321.0000	0.313	0	0	0
26/09/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	761.0000	761.0000	-	0	0	0
26/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	554.0000	557.0000	0.542	0	0	0
26/09/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	691.0000	695.0000	0.579	0	0	0
26/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	320.0000	321.0000	0.313	0	0	0
26/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	551.0000	546.0000	(0.907)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	272.0000	272.0000	-	0	0	0
26/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	603.0000	597.0000	(0.995)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	352.0000	349.0000	(0.852)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	621.0000	624.0000	0.483	0	0	0
26/09/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	323.0000	319.0000	(1.238)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	551.0000	546.0000	(0.907)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	621.0000	624.0000	0.483	0	0	0
26/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	603.0000	597.0000	(0.995)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	385.0000	381.0000	(1.039)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	576.0000	571.0000	(0.868)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
26/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	403.0000	399.0000	(0.993)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	368.0000	365.0000	(0.815)	0	0	0
26/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	272.0000	272.0000	-	0	0	0
26/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	587.0000	590.0000	0.511	0	0	0
26/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	522.0000	524.0000	0.383	0	0	0

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26/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	630.0000	624.0000	(0.952)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.00	Put	Currency Future	231.0000	229.0000	(0.866)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	249.0000	250.0000	0.402	0	0	0
26/09/2008	\$ / R	2009/03/16	8.00	Call	Currency Future	662.0000	653.0000	(1.360)	0	0	0
26/09/2008	\$ / R	2009/03/16	7.90	Put	Currency Future	197.0000	194.0000	(1.523)	0	0	0
26/09/2008	\$ / R	2009/03/16	7.90	Call	Currency Future	728.0000	719.0000	(1.236)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.70	Call	Currency Future	352.0000	349.0000	(0.852)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	587.0000	590.0000	0.511	0	0	0
26/09/2008	\$ / R	2009/03/16	8.75	Call	Currency Future	337.0000	334.0000	(0.890)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	346.0000	348.0000	0.578	0	0	0
26/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	309.0000	302.0000	(2.265)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	309.0000	302.0000	(2.265)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	276.0000	270.0000	(2.174)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.95	Put	Currency Future	795.0000	795.0000	-	0	0	0
26/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	460.0000	462.0000	0.435	0	0	0
26/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	728.0000	728.0000	-	0	0	0
26/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	402.0000	403.0000	0.249	0	0	0
26/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	441.0000	437.0000	(0.907)	0	0	0
26/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	728.0000	728.0000	-	0	0	0
26/09/2008	\$ / R	2009/03/16	8.75	Put	Currency Future	656.0000	659.0000	0.457	0	0	0
26/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	483.0000	478.0000	(1.035)	0	0	0
26/09/2008	\$ / R	2009/06/12			Currency Future	8.5886	8.5863	(0.027)	0.0000	0.0000	2,092
26/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	545.0000	538.0000	(1.284)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	526.0000	519.0000	(1.331)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	606.0000	601.0000	(0.825)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	508.0000	501.0000	(1.378)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	669.0000	665.0000	(0.598)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	545.0000	538.0000	(1.284)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	606.0000	601.0000	(0.825)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	575.0000	571.0000	(0.696)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	474.0000	467.0000	(1.477)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	546.0000	541.0000	(0.916)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.95	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.60	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	584.0000	577.0000	(1.199)	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
26/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	735.0000	731.0000	(0.544)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	669.0000	663.0000	(0.897)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	378.0000	373.0000	(1.323)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	803.0000	800.0000	(0.374)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	637.0000	633.0000	(0.628)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	871.0000	867.0000	(0.459)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	937.0000	934.0000	(0.320)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	487.0000	483.0000	(0.821)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	490.0000	484.0000	(1.224)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	409.0000	404.0000	(1.222)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	626.0000	619.0000	(1.118)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	459.0000	454.0000	(1.089)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	647.0000	640.0000	(1.082)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	404.0000	399.0000	(1.238)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	803.0000	800.0000	(0.374)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	693.0000	686.0000	(1.010)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	717.0000	710.0000	(0.976)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	626.0000	619.0000	(1.118)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	431.0000	426.0000	(1.160)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	606.0000	598.0000	(1.320)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	487.0000	483.0000	(0.821)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	517.0000	512.0000	(0.967)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	702.0000	697.0000	(0.712)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	904.0000	900.0000	(0.442)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	392.0000	387.0000	(1.276)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	839.0000	835.0000	(0.477)	0	0	0
26/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	427.0000	421.0000	(1.405)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	457.0000	451.0000	(1.313)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	769.0000	765.0000	(0.520)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	333.0000	328.0000	(1.502)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	584.0000	577.0000	(1.199)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	772.0000	765.0000	(0.907)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	546.0000	541.0000	(0.916)	0	0	0
26/09/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	295.0000	290.0000	(1.695)	0	0	0

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26/09/2008	\$ / R	2009/06/12	8.05	Call	Currency Future	834.0000	826.0000	(0.959)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.20	Put	Currency Future	354.0000	349.0000	(1.412)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	457.0000	451.0000	(1.313)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	769.0000	765.0000	(0.520)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	647.0000	640.0000	(1.082)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	459.0000	454.0000	(1.089)	0	0	0
26/09/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	742.0000	735.0000	(0.943)	0	0	0
26/09/2008	£ / R	2008/12/12			Currency Future	15.2266	15.1727	(0.354)	0.0000	0.0000	15,932
26/09/2008	£ / R	2008/12/12	15.00	Put	Currency Future	374.0000	397.0000	6.150	0	0	0
26/09/2008	£ / R	2008/12/12	15.15	Put	Currency Future	454.0000	480.0000	5.727	0	0	0
26/09/2008	£ / R	2008/12/12	15.15	Call	Currency Future	530.0000	503.0000	(5.094)	0	0	0
26/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	249.0000	261.0000	4.819	0	0	0
26/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	553.0000	524.0000	(5.244)	0	0	0
26/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	426.0000	451.0000	5.869	0	0	0
26/09/2008	£ / R	2008/12/12	15.20	Call	Currency Future	509.0000	482.0000	(5.305)	0	0	0
26/09/2008	£ / R	2008/12/12	15.50	Call	Currency Future	395.0000	374.0000	(5.316)	0	0	0
26/09/2008	£ / R	2008/12/12	15.00	Call	Currency Future	601.0000	570.0000	(5.158)	0	0	0
26/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	482.0000	509.0000	5.602	0	0	0
26/09/2008	£ / R	2008/12/12	15.50	Put	Currency Future	668.0000	701.0000	4.940	0	0	0
26/09/2008	£ / R	2008/12/12	14.75	Call	Currency Future	743.0000	702.0000	(5.518)	0	0	0
26/09/2008	£ / R	2008/12/12	14.70	Call	Currency Future	776.0000	734.0000	(5.412)	0	0	0
26/09/2008	£ / R	2008/12/12	15.60	Call	Currency Future	363.0000	340.0000	(6.336)	0	0	0
26/09/2008	£ / R	2008/12/12	15.05	Put	Currency Future	400.0000	424.0000	6.000	0	0	0
26/09/2008	£ / R	2008/12/12	14.75	Put	Currency Future	267.0000	280.0000	4.869	0	0	0
26/09/2008	£ / R	2008/12/12	15.70	Call	Currency Future	331.0000	306.0000	(7.553)	0	0	0
26/09/2008	£ / R	2008/12/12	14.95	Put	Currency Future	350.0000	371.0000	6.000	0	0	0
26/09/2008	£ / R	2008/12/12	15.60	Put	Currency Future	737.0000	767.0000	4.071	0	0	0
26/09/2008	£ / R	2008/12/12	14.45	Call	Currency Future	950.0000	905.0000	(4.737)	0	0	0
26/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	843.0000	800.0000	(5.101)	0	0	0
26/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	174.0000	183.0000	5.172	0	0	0
26/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	217.0000	227.0000	4.608	0	0	0
26/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
26/09/2008	£ / R	2008/12/12	14.90	Put	Currency Future	326.0000	347.0000	6.442	0	0	0
26/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	1,026.0000	979.0000	(4.581)	0	0	0
26/09/2008	£ / R	2008/12/12	15.05	Call	Currency Future	576.0000	547.0000	(5.035)	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
26/09/2008	£ / R 2008/12/12	14.90	Call	Currency Future	653.0000	620.0000	(5.054)	0	0	0
26/09/2008	£ / R 2008/12/12	14.55	Call	Currency Future	878.0000	834.0000	(5.011)	0	0	0
26/09/2008	£ / R 2008/12/12	14.65	Call	Currency Future	809.0000	767.0000	(5.192)	0	0	0
26/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	626.0000	594.0000	(5.112)	0	0	0
26/09/2008	£ / R 2008/12/12	15.30	Call	Currency Future	468.0000	442.0000	(5.556)	0	0	0
26/09/2008	£ / R 2008/12/12	14.55	Put	Currency Future	202.0000	212.0000	4.950	0	0	0
26/09/2008	£ / R 2008/12/12	15.25	Put	Currency Future	511.0000	539.0000	5.479	0	0	0
26/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	304.0000	323.0000	6.250	0	0	0
26/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	233.0000	244.0000	4.721	0	0	0
26/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	681.0000	646.0000	(5.140)	0	0	0
26/09/2008	£ / R 2008/12/12	14.80	Put	Currency Future	285.0000	301.0000	5.614	0	0	0
26/09/2008	£ / R 2008/12/12	14.80	Call	Currency Future	711.0000	674.0000	(5.204)	0	0	0
26/09/2008	£ / R 2008/12/12	15.65	Put	Currency Future	772.0000	800.0000	3.627	0	0	0
26/09/2008	£ / R 2008/12/12	15.25	Call	Currency Future	488.0000	462.0000	(5.328)	0	0	0
26/09/2008	£ / R 2008/12/12	15.65	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
26/09/2008	£ / R 2008/12/12	15.70	Put	Currency Future	804.0000	833.0000	3.607	0	0	0
26/09/2008	£ / R 2008/12/12	15.80	Call	Currency Future	298.0000	274.0000	(8.054)	0	0	0
26/09/2008	£ / R 2008/12/12	15.40	Call	Currency Future	430.0000	406.0000	(5.581)	0	0	0
26/09/2008	£ / R 2008/12/12	15.40	Put	Currency Future	603.0000	634.0000	5.141	0	0	0
26/09/2008	£ / R 2008/12/12	15.80	Put	Currency Future	871.0000	901.0000	3.444	0	0	0
26/09/2008	£ / R 2008/12/12	15.30	Put	Currency Future	541.0000	570.0000	5.360	0	0	0
26/09/2008	£ / R 2008/12/12	15.55	Put	Currency Future	702.0000	736.0000	4.843	0	0	0
26/09/2008	£ / R 2008/12/12	15.55	Call	Currency Future	379.0000	358.0000	(5.541)	0	0	0
26/09/2008	£ / R 2008/12/12	15.45	Put	Currency Future	635.0000	667.0000	5.039	0	0	0
26/09/2008	£ / R 2008/12/12	15.45	Call	Currency Future	412.0000	390.0000	(5.340)	0	0	0
26/09/2008	£ / R 2008/12/12	15.35	Put	Currency Future	572.0000	601.0000	5.070	0	0	0
26/09/2008	£ / R 2008/12/12	15.35	Call	Currency Future	448.0000	424.0000	(5.357)	0	0	0
26/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	426.0000	451.0000	5.869	0	0	0
26/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	553.0000	524.0000	(5.244)	0	0	0
26/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	217.0000	227.0000	4.608	0	0	0
26/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	843.0000	800.0000	(5.101)	0	0	0
26/09/2008	£ / R 2008/12/12	14.50	Put	Currency Future	187.0000	197.0000	5.348	0	0	0
26/09/2008	£ / R 2008/12/12	14.40	Call	Currency Future	988.0000	942.0000	(4.656)	0	0	0
26/09/2008	£ / R 2008/12/12	14.40	Put	Currency Future	161.0000	169.0000	4.969	0	0	0
26/09/2008	£ / R 2008/12/12	14.50	Call	Currency Future	914.0000	869.0000	(4.923)	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
26/09/2008	£ / R	2009/03/16			Currency Future	15.4590	15.4152	(0.283)	0.0000	0.0000	12,049
26/09/2008	£ / R	2009/03/16	15.65	Put	Currency Future	877.0000	895.0000	2.052	0	0	0
26/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	361.0000	367.0000	1.662	0	0	0
26/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	612.0000	627.0000	2.451	0	0	0
26/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	668.0000	684.0000	2.395	0	0	0
26/09/2008	£ / R	2009/03/16	15.55	Put	Currency Future	814.0000	832.0000	2.211	0	0	0
26/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	396.0000	402.0000	1.515	0	0	0
26/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	972.0000	937.0000	(3.601)	0	0	0
26/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	743.0000	716.0000	(3.634)	0	0	0
26/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	697.0000	712.0000	2.152	0	0	0
26/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,091.0000	1,055.0000	(3.300)	0	0	0
26/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	806.0000	777.0000	(3.598)	0	0	0
26/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,155.0000	1,117.0000	(3.290)	0	0	0
26/09/2008	£ / R	2009/03/16	15.65	Call	Currency Future	686.0000	660.0000	(3.790)	0	0	0
26/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	432.0000	440.0000	1.852	0	0	0
26/09/2008	£ / R	2009/03/16	15.75	Call	Currency Future	650.0000	626.0000	(3.692)	0	0	0
26/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	918.0000	888.0000	(3.268)	0	0	0
26/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	513.0000	521.0000	1.559	0	0	0
26/09/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,007.0000	1,025.0000	1.787	0	0	0
26/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	471.0000	479.0000	1.699	0	0	0
26/09/2008	£ / R	2009/03/16	15.85	Call	Currency Future	616.0000	590.0000	(4.221)	0	0	0
26/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	668.0000	684.0000	2.395	0	0	0
26/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	827.0000	799.0000	(3.386)	0	0	0
26/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	559.0000	573.0000	2.504	0	0	0
26/09/2008	£ / R	2009/03/16	15.75	Put	Currency Future	941.0000	961.0000	2.125	0	0	0
26/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,030.0000	995.0000	(3.398)	0	0	0
26/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	871.0000	842.0000	(3.330)	0	0	0
26/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,091.0000	1,055.0000	(3.300)	0	0	0
26/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	432.0000	440.0000	1.852	0	0	0
26/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	585.0000	600.0000	2.564	0	0	0
26/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	1,220.0000	1,182.0000	(3.115)	0	0	0
26/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,030.0000	995.0000	(3.398)	0	0	0
26/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	894.0000	865.0000	(3.244)	0	0	0
26/09/2008	£ / R	2009/03/16	15.55	Call	Currency Future	723.0000	697.0000	(3.596)	0	0	0
26/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	534.0000	547.0000	2.434	0	0	0
26/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	943.0000	912.0000	(3.287)	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
26/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	785.0000	756.0000	(3.694)	0	0	0
26/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	827.0000	799.0000	(3.386)	0	0	0
26/09/2008	£ / R 2009/03/16	15.60	Put	Currency Future	845.0000	863.0000	2.130	0	0	0
26/09/2008	£ / R 2009/03/16	14.90	Put	Currency Future	471.0000	479.0000	1.699	0	0	0
26/09/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,100.0000	1,118.0000	1.636	0	0	0
26/09/2008	£ / R 2009/03/16	15.05	Call	Currency Future	943.0000	912.0000	(3.287)	0	0	0
26/09/2008	£ / R 2009/03/16	15.05	Put	Currency Future	534.0000	547.0000	2.434	0	0	0
26/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	726.0000	741.0000	2.066	0	0	0
26/09/2008	£ / R 2009/03/16	16.00	Call	Currency Future	559.0000	534.0000	(4.472)	0	0	0
26/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	785.0000	756.0000	(3.694)	0	0	0
26/09/2008	£ / R 2009/03/16	15.90	Call	Currency Future	597.0000	571.0000	(4.355)	0	0	0
26/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	726.0000	741.0000	2.066	0	0	0
26/09/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,038.0000	1,055.0000	1.638	0	0	0
26/09/2008	£ / R 2009/03/16	15.60	Call	Currency Future	704.0000	679.0000	(3.551)	0	0	0
26/09/2008	£ / R 2009/03/16	15.15	Call	Currency Future	894.0000	865.0000	(3.244)	0	0	0
26/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	974.0000	994.0000	2.053	0	0	0
26/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	633.0000	609.0000	(3.791)	0	0	0
26/09/2008	£ / R 2009/03/16	15.15	Put	Currency Future	585.0000	600.0000	2.564	0	0	0
26/09/2008	£ / R 2009/03/16	15.50	Put	Currency Future	784.0000	801.0000	2.168	0	0	0
26/09/2008	£ / R 2009/03/16	15.35	Put	Currency Future	697.0000	712.0000	2.152	0	0	0
26/09/2008	£ / R 2009/03/16	15.25	Call	Currency Future	849.0000	820.0000	(3.416)	0	0	0
26/09/2008	£ / R 2009/03/16	15.25	Put	Currency Future	640.0000	655.0000	2.344	0	0	0
26/09/2008	£ / R 2009/03/16	15.70	Call	Currency Future	668.0000	643.0000	(3.743)	0	0	0
26/09/2008	£ / R 2009/03/16	15.35	Call	Currency Future	806.0000	777.0000	(3.598)	0	0	0
26/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	633.0000	609.0000	(3.791)	0	0	0
26/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	974.0000	994.0000	2.053	0	0	0
26/09/2008	£ / R 2009/03/16	15.70	Put	Currency Future	909.0000	928.0000	2.090	0	0	0
26/09/2008	£ / R 2009/03/16	14.85	Put	Currency Future	452.0000	459.0000	1.549	0	0	0
26/09/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,187.0000	1,149.0000	(3.201)	0	0	0
26/09/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,123.0000	1,086.0000	(3.295)	0	0	0
26/09/2008	£ / R 2009/03/16	14.65	Put	Currency Future	378.0000	384.0000	1.587	0	0	0
26/09/2008	£ / R 2009/03/16	14.95	Put	Currency Future	492.0000	500.0000	1.626	0	0	0
26/09/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,001.0000	965.0000	(3.596)	0	0	0
26/09/2008	£ / R 2009/03/16	14.75	Put	Currency Future	414.0000	421.0000	1.691	0	0	0
26/09/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,061.0000	1,025.0000	(3.393)	0	0	0
26/09/2008	£ / R 2009/03/16	15.45	Call	Currency Future	764.0000	736.0000	(3.665)	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
26/09/2008	£ / R 2009/03/16	15.45	Put	Currency Future	755.0000	771.0000	2.119	0	0	0
26/09/2008	£ / R 2009/06/12			Currency Future	15.6795	15.6376	(0.267)	0.0000	0.0000	1
26/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	970.0000	938.0000	(3.299)	0	0	0
26/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,012.0000	979.0000	(3.261)	0	0	0
26/09/2008	£ / R 2009/06/12	15.45	Put	Currency Future	824.0000	834.0000	1.214	0	0	0
26/09/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,054.0000	1,022.0000	(3.036)	0	0	0
26/09/2008	£ / R 2009/06/12	15.20	Put	Currency Future	694.0000	698.0000	0.576	0	0	0
26/09/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,174.0000	1,136.0000	(3.237)	0	0	0
26/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	672.0000	676.0000	0.595	0	0	0
26/09/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,202.0000	1,163.0000	(3.245)	0	0	0
26/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	882.0000	891.0000	1.020	0	0	0
26/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	629.0000	632.0000	0.477	0	0	0
26/09/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,285.0000	1,296.0000	0.856	0	0	0
26/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,224.0000	1,234.0000	0.817	0	0	0
26/09/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,259.0000	1,220.0000	(3.098)	0	0	0
26/09/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,062.0000	1,074.0000	1.130	0	0	0
26/09/2008	£ / R 2009/06/12	16.10	Call	Currency Future	804.0000	772.0000	(3.980)	0	0	0
26/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	911.0000	920.0000	0.988	0	0	0
26/09/2008	£ / R 2009/06/12	15.85	Call	Currency Future	892.0000	861.0000	(3.475)	0	0	0
26/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	991.0000	958.0000	(3.330)	0	0	0
26/09/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,146.0000	1,108.0000	(3.316)	0	0	0
26/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	911.0000	920.0000	0.988	0	0	0
26/09/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,288.0000	1,249.0000	(3.028)	0	0	0
26/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	608.0000	611.0000	0.493	0	0	0
26/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,230.0000	1,191.0000	(3.171)	0	0	0
26/09/2008	£ / R 2009/06/12	16.20	Call	Currency Future	764.0000	733.0000	(4.058)	0	0	0
26/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	568.0000	570.0000	0.352	0	0	0
26/09/2008	£ / R 2009/06/12	15.10	Put	Currency Future	650.0000	654.0000	0.615	0	0	0
26/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,224.0000	1,234.0000	0.817	0	0	0
26/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,348.0000	1,308.0000	(2.967)	0	0	0
26/09/2008	£ / R 2009/06/12	15.95	Call	Currency Future	0.0000	826.0000	100.000	0	0	0
26/09/2008	£ / R 2009/06/12	15.25	Put	Currency Future	717.0000	721.0000	0.558	0	0	0
26/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,409.0000	1,369.0000	(2.839)	0	0	0
26/09/2008	£ / R 2009/06/12	15.95	Put	Currency Future	0.0000	1,138.0000	100.000	0	0	0
26/09/2008	£ / R 2009/06/12	15.70	Put	Currency Future	970.0000	980.0000	1.031	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
26/09/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,000.0000	1,011.0000	1.100	0	0	0
26/09/2008	£ / R 2009/06/12	16.10	Call	Currency Future	804.0000	772.0000	(3.980)	0	0	0
26/09/2008	£ / R 2009/06/12	15.75	Call	Currency Future	930.0000	899.0000	(3.333)	0	0	0
26/09/2008	£ / R 2009/06/12	16.05	Put	Currency Future	0.0000	1,204.0000	100.000	0	0	0
26/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	940.0000	950.0000	1.064	0	0	0
26/09/2008	£ / R 2009/06/12	16.05	Call	Currency Future	0.0000	792.0000	100.000	0	0	0
26/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	530.0000	531.0000	0.189	0	0	0
26/09/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,094.0000	1,106.0000	1.097	0	0	0
26/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,119.0000	1,086.0000	(2.949)	0	0	0
26/09/2008	£ / R 2009/06/12	15.90	Call	Currency Future	873.0000	843.0000	(3.436)	0	0	0
26/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	991.0000	958.0000	(3.330)	0	0	0
26/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	740.0000	748.0000	1.081	0	0	0
26/09/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,031.0000	1,042.0000	1.067	0	0	0
26/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,075.0000	1,043.0000	(2.977)	0	0	0
26/09/2008	£ / R 2009/06/12	15.80	Call	Currency Future	910.0000	880.0000	(3.297)	0	0	0
26/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	740.0000	748.0000	1.081	0	0	0
26/09/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,097.0000	1,064.0000	(3.008)	0	0	0
26/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,075.0000	1,043.0000	(2.977)	0	0	0
26/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	767.0000	776.0000	1.173	0	0	0
26/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	795.0000	805.0000	1.258	0	0	0
26/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,119.0000	1,086.0000	(2.949)	0	0	0
26/09/2008	£ / R 2009/06/12	15.70	Call	Currency Future	950.0000	918.0000	(3.368)	0	0	0
26/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	568.0000	570.0000	0.352	0	0	0
26/09/2008	£ / R 2009/06/12	14.85	Put	Currency Future	549.0000	551.0000	0.364	0	0	0
26/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,348.0000	1,308.0000	(2.967)	0	0	0
26/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	940.0000	950.0000	1.064	0	0	0
26/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	530.0000	531.0000	0.189	0	0	0
26/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	970.0000	938.0000	(3.299)	0	0	0
26/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	795.0000	805.0000	1.258	0	0	0
26/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	882.0000	891.0000	1.020	0	0	0
26/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	672.0000	676.0000	0.595	0	0	0
26/09/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,033.0000	1,000.0000	(3.195)	0	0	0
26/09/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,378.0000	1,338.0000	(2.903)	0	0	0
26/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,409.0000	1,369.0000	(2.839)	0	0	0
26/09/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,318.0000	1,278.0000	(3.035)	0	0	0
26/09/2008	£ / R 2009/06/12	15.50	Put	Currency Future	853.0000	862.0000	1.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/09/2008	£ / R	2009/06/12	14.95	Put	Currency Future	588.0000	591.0000	0.510	0	0	0
26/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,259.0000	1,220.0000	(3.098)	0	0	0
26/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	629.0000	632.0000	0.477	0	0	0
26/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,202.0000	1,163.0000	(3.245)	0	0	0
26/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,012.0000	979.0000	(3.261)	0	0	0
26/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,094.0000	1,106.0000	1.097	0	0	0
26/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	873.0000	843.0000	(3.436)	0	0	0
26/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,031.0000	1,042.0000	1.067	0	0	0
26/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	910.0000	880.0000	(3.297)	0	0	0
26/09/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,158.0000	1,171.0000	1.123	0	0	0
26/09/2008	£ / R	2009/06/12	16.00	Call	Currency Future	838.0000	809.0000	(3.461)	0	0	0
26/09/2008	€ / R	2008/12/12			Currency Future	12.1275	12.0591	(0.564)	0.0000	0.0000	42,392
26/09/2008	€ / R	2008/12/12	12.15	Put	Currency Future	447.0000	468.0000	4.698	0	0	0
26/09/2008	€ / R	2008/12/12	11.85	Put	Currency Future	287.0000	299.0000	4.181	0	0	0
26/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	565.0000	508.0000	(10.088)	0	0	0
26/09/2008	€ / R	2008/12/12	12.35	Call	Currency Future	350.0000	308.0000	(12.000)	0	0	0
26/09/2008	€ / R	2008/12/12	12.15	Call	Currency Future	425.0000	377.0000	(11.294)	0	0	0
26/09/2008	€ / R	2008/12/12	12.35	Put	Currency Future	572.0000	599.0000	4.720	0	0	0
26/09/2008	€ / R	2008/12/12	12.25	Put	Currency Future	508.0000	532.0000	4.724	0	0	0
26/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
26/09/2008	€ / R	2008/12/12	11.70	Put	Currency Future	225.0000	231.0000	2.667	0	0	0
26/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	539.0000	484.0000	(10.204)	0	0	0
26/09/2008	€ / R	2008/12/12	12.20	Call	Currency Future	404.0000	358.0000	(11.386)	0	0	0
26/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	863.0000	794.0000	(7.995)	0	0	0
26/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	592.0000	534.0000	(9.797)	0	0	0
26/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	265.0000	275.0000	3.774	0	0	0
26/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
26/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
26/09/2008	€ / R	2008/12/12	11.70	Call	Currency Future	653.0000	590.0000	(9.648)	0	0	0
26/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	940.0000	870.0000	(7.447)	0	0	0
26/09/2008	€ / R	2008/12/12	12.25	Call	Currency Future	385.0000	341.0000	(11.429)	0	0	0
26/09/2008	€ / R	2008/12/12	12.35	Call	Currency Future	350.0000	308.0000	(12.000)	0	0	0
26/09/2008	€ / R	2008/12/12	12.35	Put	Currency Future	572.0000	599.0000	4.720	0	0	0
26/09/2008	€ / R	2008/12/12	12.55	Call	Currency Future	288.0000	246.0000	(14.583)	0	0	0
26/09/2008	€ / R	2008/12/12	12.65	Call	Currency Future	255.0000	216.0000	(15.294)	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
26/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	539.0000	565.0000	4.824	0	0	0
26/09/2008	€ / R 2008/12/12	12.55	Put	Currency Future	711.0000	737.0000	3.657	0	0	0
26/09/2008	€ / R 2008/12/12	12.45	Call	Currency Future	317.0000	279.0000	(11.987)	0	0	0
26/09/2008	€ / R 2008/12/12	12.20	Put	Currency Future	477.0000	499.0000	4.612	0	0	0
26/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
26/09/2008	€ / R 2008/12/12	12.65	Put	Currency Future	778.0000	807.0000	3.728	0	0	0
26/09/2008	€ / R 2008/12/12	12.45	Put	Currency Future	640.0000	670.0000	4.688	0	0	0
26/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	940.0000	870.0000	(7.447)	0	0	0
26/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	826.0000	757.0000	(8.354)	0	0	0
26/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	124.0000	123.0000	(0.806)	0	0	0
26/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	901.0000	832.0000	(7.658)	0	0	0
26/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	418.0000	437.0000	4.545	0	0	0
26/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	149.0000	148.0000	(0.671)	0	0	0
26/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	287.0000	299.0000	4.181	0	0	0
26/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	565.0000	508.0000	(10.088)	0	0	0
26/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	336.0000	352.0000	4.762	0	0	0
26/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	514.0000	461.0000	(10.311)	0	0	0
26/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	445.0000	396.0000	(11.011)	0	0	0
26/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	363.0000	379.0000	4.408	0	0	0
26/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	490.0000	438.0000	(10.612)	0	0	0
26/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
26/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	863.0000	794.0000	(7.995)	0	0	0
26/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
26/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	790.0000	721.0000	(8.734)	0	0	0
26/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	162.0000	162.0000	-	0	0	0
26/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	719.0000	652.0000	(9.318)	0	0	0
26/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	265.0000	275.0000	3.774	0	0	0
26/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	592.0000	534.0000	(9.797)	0	0	0
26/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	192.0000	193.0000	0.521	0	0	0
26/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	686.0000	619.0000	(9.767)	0	0	0
26/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	208.0000	210.0000	0.962	0	0	0
26/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	177.0000	177.0000	-	0	0	0
26/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	754.0000	686.0000	(9.019)	0	0	0
26/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	539.0000	484.0000	(10.204)	0	0	0
26/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
26/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	621.0000	561.0000	(9.662)	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
26/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	467.0000	417.0000	(10.707)	0	0	0
26/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	390.0000	408.0000	4.615	0	0	0
26/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	243.0000	252.0000	3.704	0	0	0
26/09/2008	€ / R 2009/03/16			Currency Future	12.3435	12.2882	(0.448)	0.0000	0.0000	12,815
26/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	569.0000	532.0000	(6.503)	0	0	0
26/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	841.0000	861.0000	2.378	0	0	0
26/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	645.0000	605.0000	(6.202)	0	0	0
26/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	594.0000	607.0000	2.189	0	0	0
26/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	534.0000	499.0000	(6.554)	0	0	0
26/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	652.0000	667.0000	2.301	0	0	0
26/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	687.0000	645.0000	(6.114)	0	0	0
26/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	536.0000	549.0000	2.425	0	0	0
26/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	775.0000	794.0000	2.452	0	0	0
26/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	776.0000	732.0000	(5.670)	0	0	0
26/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	743.0000	761.0000	2.423	0	0	0
26/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	712.0000	729.0000	2.388	0	0	0
26/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	606.0000	567.0000	(6.436)	0	0	0
26/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	854.0000	804.0000	(5.855)	0	0	0
26/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	482.0000	493.0000	2.282	0	0	0
26/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	411.0000	415.0000	0.973	0	0	0
26/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	730.0000	687.0000	(5.890)	0	0	0
26/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	622.0000	636.0000	2.251	0	0	0
26/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	666.0000	625.0000	(6.156)	0	0	0
26/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	625.0000	586.0000	(6.240)	0	0	0
26/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	587.0000	549.0000	(6.474)	0	0	0
26/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	681.0000	697.0000	2.349	0	0	0
26/09/2008	€ / R 2009/03/16	12.75	Call	Currency Future	502.0000	465.0000	(7.371)	0	0	0
26/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	371.0000	375.0000	1.078	0	0	0
26/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	914.0000	863.0000	(5.580)	0	0	0
26/09/2008	€ / R 2009/03/16	12.75	Put	Currency Future	908.0000	927.0000	2.093	0	0	0
26/09/2008	€ / R 2009/03/16	12.85	Call	Currency Future	465.0000	430.0000	(7.527)	0	0	0
26/09/2008	€ / R 2009/03/16	12.85	Put	Currency Future	971.0000	991.0000	2.060	0	0	0
26/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	841.0000	861.0000	2.378	0	0	0
26/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	775.0000	794.0000	2.452	0	0	0
26/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	534.0000	499.0000	(6.554)	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
26/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	569.0000	532.0000	(6.503)	0	0	0
26/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	0.0000	709.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.60	Call	Currency Future	0.0000	515.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.60	Put	Currency Future	0.0000	827.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.70	Call	Currency Future	0.0000	484.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.70	Put	Currency Future	0.0000	896.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	0.0000	521.0000	100.000	0	0	0
26/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	536.0000	549.0000	2.425	0	0	0
26/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,111.0000	1,057.0000	(4.860)	0	0	0
26/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	267.0000	269.0000	0.749	0	0	0
26/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	299.0000	301.0000	0.669	0	0	0
26/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	390.0000	395.0000	1.282	0	0	0
26/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	884.0000	833.0000	(5.769)	0	0	0
26/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	352.0000	355.0000	0.852	0	0	0
26/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	946.0000	894.0000	(5.497)	0	0	0
26/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	825.0000	779.0000	(5.576)	0	0	0
26/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	776.0000	732.0000	(5.670)	0	0	0
26/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	431.0000	441.0000	2.320	0	0	0
26/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	730.0000	687.0000	(5.890)	0	0	0
26/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	482.0000	493.0000	2.282	0	0	0
26/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	316.0000	319.0000	0.949	0	0	0
26/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,010.0000	957.0000	(5.248)	0	0	0
26/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	283.0000	285.0000	0.707	0	0	0
26/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	914.0000	863.0000	(5.580)	0	0	0
26/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
26/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	977.0000	925.0000	(5.322)	0	0	0
26/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	371.0000	375.0000	1.078	0	0	0
26/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	708.0000	666.0000	(5.932)	0	0	0
26/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	565.0000	578.0000	2.301	0	0	0
26/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,077.0000	1,023.0000	(5.014)	0	0	0
26/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	622.0000	636.0000	2.251	0	0	0
26/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	666.0000	625.0000	(6.156)	0	0	0
26/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,043.0000	990.0000	(5.081)	0	0	0
26/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	752.0000	709.0000	(5.718)	0	0	0
26/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	509.0000	521.0000	2.358	0	0	0
26/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	456.0000	467.0000	2.412	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	800.0000	755.0000	(5.625)	0	0	0
26/09/2008	€ / R 2009/06/12			Currency Future	12.5312	12.4823	(0.390)	0.0000	0.0000	40
26/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	819.0000	831.0000	1.465	0	0	0
26/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	780.0000	744.0000	(4.615)	0	0	0
26/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	760.0000	771.0000	1.447	0	0	0
26/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	567.0000	571.0000	0.705	0	0	0
26/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,008.0000	1,024.0000	1.587	0	0	0
26/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	841.0000	803.0000	(4.518)	0	0	0
26/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	742.0000	708.0000	(4.582)	0	0	0
26/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	701.0000	712.0000	1.569	0	0	0
26/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	800.0000	763.0000	(4.625)	0	0	0
26/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	849.0000	862.0000	1.531	0	0	0
26/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,026.0000	981.0000	(4.386)	0	0	0
26/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	911.0000	926.0000	1.647	0	0	0
26/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,175.0000	1,128.0000	(4.000)	0	0	0
26/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	545.0000	549.0000	0.734	0	0	0
26/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,206.0000	1,159.0000	(3.897)	0	0	0
26/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	789.0000	801.0000	1.521	0	0	0
26/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	925.0000	887.0000	(4.108)	0	0	0
26/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	425.0000	427.0000	0.471	0	0	0
26/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	970.0000	930.0000	(4.124)	0	0	0
26/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	463.0000	465.0000	0.432	0	0	0
26/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	589.0000	598.0000	1.528	0	0	0
26/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	644.0000	655.0000	1.708	0	0	0
26/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,144.0000	1,098.0000	(4.021)	0	0	0
26/09/2008	€ / R 2009/06/12	12.75	Call	Currency Future	724.0000	690.0000	(4.696)	0	0	0
26/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	820.0000	783.0000	(4.512)	0	0	0
26/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	883.0000	845.0000	(4.304)	0	0	0
26/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	730.0000	741.0000	1.507	0	0	0
26/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	463.0000	465.0000	0.432	0	0	0
26/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	761.0000	726.0000	(4.599)	0	0	0
26/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	861.0000	824.0000	(4.297)	0	0	0
26/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,144.0000	1,098.0000	(4.021)	0	0	0
26/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	444.0000	446.0000	0.450	0	0	0
26/09/2008	€ / R 2009/06/12	11.65	Put	Currency Future	389.0000	390.0000	0.257	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
26/09/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,114.0000	1,068.0000	(4.129)	0	0	0
26/09/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,270.0000	1,223.0000	(3.701)	0	0	0
26/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	545.0000	549.0000	0.734	0	0	0
26/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	483.0000	485.0000	0.414	0	0	0
26/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	880.0000	894.0000	1.591	0	0	0
26/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,055.0000	1,009.0000	(4.360)	0	0	0
26/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	943.0000	958.0000	1.591	0	0	0
26/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,026.0000	981.0000	(4.386)	0	0	0
26/09/2008	€ / R 2009/06/12	12.00	Put	Currency Future	524.0000	527.0000	0.573	0	0	0
26/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	689.0000	657.0000	(4.644)	0	0	0
26/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,084.0000	1,038.0000	(4.244)	0	0	0
26/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	998.0000	953.0000	(4.509)	0	0	0
26/09/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,137.0000	1,152.0000	1.319	0	0	0
26/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	503.0000	506.0000	0.596	0	0	0
26/09/2008	€ / R 2009/06/12	12.95	Call	Currency Future	656.0000	621.0000	(5.335)	0	0	0
26/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	701.0000	712.0000	1.569	0	0	0
26/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	880.0000	894.0000	1.591	0	0	0
26/09/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,075.0000	1,089.0000	1.302	0	0	0
26/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	761.0000	726.0000	(4.599)	0	0	0
26/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	800.0000	763.0000	(4.625)	0	0	0
26/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	819.0000	831.0000	1.465	0	0	0
26/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	883.0000	845.0000	(4.304)	0	0	0
26/09/2008	€ / R 2009/06/12	12.80	Put	Currency Future	0.0000	991.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	13.05	Call	Currency Future	618.0000	584.0000	(5.502)	0	0	0
26/09/2008	€ / R 2009/06/12	12.90	Put	Currency Future	0.0000	1,058.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	673.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	641.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	0.0000	862.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,008.0000	1,024.0000	1.587	0	0	0
26/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	689.0000	657.0000	(4.644)	0	0	0
26/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	0.0000	744.0000	100.000	0	0	0
26/09/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,238.0000	1,191.0000	(3.796)	0	0	0
26/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	407.0000	408.0000	0.246	0	0	0
26/09/2008	€ / R 2009/06/12	12.30	Put	Currency Future	672.0000	684.0000	1.786	0	0	0
26/09/2008	€ / R 2009/06/12	12.30	Call	Currency Future	904.0000	866.0000	(4.204)	0	0	0
26/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	589.0000	598.0000	1.528	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	947.0000	908.0000	(4.118)	0	0	0
26/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	616.0000	626.0000	1.623	0	0	0
26/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	998.0000	953.0000	(4.509)	0	0	0
26/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	567.0000	571.0000	0.705	0	0	0
26/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	970.0000	930.0000	(4.124)	0	0	0
26/09/2008	ALBI	2008/11/06			Index Future	275.3040	275.2980	(0.002)	0.0000	0.0000	603
26/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	103,235.0000	103,158.0000	(0.075)	0	0	0
26/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	195.0000	178.0000	(8.718)	0	0	0
26/09/2008	ALBI	2009/02/05			Index Future	283.6230	283.6180	(0.002)	0.0000	0.0000	0
26/09/2008	ALBI	2009/05/07			Index Future	291.8240	291.7300	(0.032)	0.0000	0.0000	0
26/09/2008	CRD1	2008/11/06			Index Future	115.9170	115.9190	0.002	0.0000	0.0000	6
26/09/2008	CRD1	2009/02/05			Index Future	119.3370	119.3390	0.002	0.0000	0.0000	0
26/09/2008	CRD1	2009/05/07			Index Future	122.8000	122.8030	0.002	0.0000	0.0000	0
26/09/2008	GOVI	2008/11/06			jGovi	276.9685	276.9460	(0.008)	0.0000	0.0000	150
26/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	7,438.0000	7,314.0000	(1.667)	0	0	0
26/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	37,123.0000	36,774.0000	(0.940)	0	0	0
26/09/2008	GOVI	2009/02/05			jGovi	285.1390	285.1175	(0.008)	0.0000	0.0000	254
26/09/2008	GOVI	2009/05/07			jGovi	293.4150	293.3945	(0.007)	0.0000	0.0000	0
26/09/2008	ILBI	2008/11/06			Index Future	328.3140	328.3140	-	0.0000	0.0000	1
26/09/2008	ILBI	2009/02/05			Index Future	337.8780	337.8780	-	0.0000	0.0000	0
26/09/2008	ILBI	2009/05/07			Index Future	347.9500	348.0090	0.017	0.0000	0.0000	0
26/09/2008	J153	2010/08/31			jSwap	10.7460	10.7920	0.428	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
26/09/2008	J157	2015/09/15			jSwap	9.5060	9.5230	0.179	0.0000	0.0000	0
26/09/2008	J186	2026/12/21			jSwap	8.7730	8.7750	0.023	0.0000	0.0000	0
26/09/2008	J201	2014/12/22			jSwap	9.7130	9.7270	0.144	0.0000	0.0000	0
26/09/2008	J203	2017/09/15			jSwap	9.3550	9.3650	0.107	0.0000	0.0000	0
26/09/2008	J204	2018/12/21			jSwap	9.3810	9.3870	0.064	0.0000	0.0000	0
26/09/2008	J207	2020/01/15			jSwap	9.2640	9.2680	0.043	0.0000	0.0000	0
26/09/2008	JBAR	2005/12/21			jBar	12.0500	12.0500	-	0.0000	0.0000	0
26/09/2008	JFRA	2008/11/06			jFra	11.9650	11.9990	0.284	0.0000	0.0000	0
26/09/2008	JFRA	2009/02/05			jFra	11.5480	11.6160	0.589	0.0000	0.0000	0
26/09/2008	JFRA	2009/05/07			jFra	10.9240	10.9700	0.421	0.0000	0.0000	0
26/09/2008	JFRA	2009/08/06			jFra	10.2000	10.2560	0.549	0.0000	0.0000	0
26/09/2008	JFRA	2009/11/05			jFra	9.8610	9.9040	0.436	0.0000	0.0000	0
26/09/2008	JN02	2008/11/06			jNote	10.3340	10.3840	0.484	0.0000	0.0000	0
26/09/2008	JN02	2009/02/05			jNote	9.9470	9.9990	0.523	0.0000	0.0000	0
26/09/2008	JN02	2009/05/07			jNote	9.6020	9.6510	0.510	0.0000	0.0000	0
26/09/2008	JN05	2008/11/07			jNote	9.3070	9.3040	(0.032)	0.0000	0.0000	0
26/09/2008	JN05	2009/02/05			jNote	9.3140	9.3280	0.150	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
26/09/2008	JN05	2009/05/07			jNote	9.1500	9.1590	0.098	0.0000	0.0000	0
26/09/2008	JN10	2008/11/07			jNote	8.9550	8.9660	0.123	0.0000	0.0000	0
26/09/2008	JN10	2009/02/05			jNote	8.9840	8.9880	0.045	0.0000	0.0000	0
26/09/2008	JN10	2009/05/07			jNote	8.8700	8.8710	0.011	0.0000	0.0000	0
26/09/2008	JROD	2008/09/30			jRod	11.7940	11.7950	0.008	0.0000	0.0000	0
26/09/2008	JROD	2008/10/31			jRod	11.8380	11.8400	0.017	0.0000	0.0000	0
26/09/2008	JROD	2008/11/28			jRod	11.9250	11.9260	0.008	0.0000	0.0000	0
26/09/2008	JROD	2008/12/31			jRod	11.9250	11.9250	-	0.0000	0.0000	0
26/09/2008	OTH1	2008/11/06			Index Future	266.1550	266.2230	0.026	0.0000	0.0000	9
26/09/2008	OTH1	2009/02/05			Index Future	274.0070	274.0780	0.026	0.0000	0.0000	0
26/09/2008	OTH1	2009/05/07			Index Future	281.9590	282.0350	0.027	0.0000	0.0000	0
26/09/2008	R153	2008/11/06			Bond Future	9.3110	9.3050	(0.064)	9.3500	9.3500	8,722
26/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	494.0000	484.0000	(2.024)	0	0	0
26/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	391.0000	391.0000	-	0	0	0
26/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	755.0000	743.0000	(1.589)	0	0	0
26/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	227.0000	226.0000	(0.441)	0	0	700
26/09/2008	R153	2009/02/05			Bond Future	8.8550	8.8470	(0.090)	0.0000	0.0000	3
26/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	228.0000	223.0000	(2.193)	0	0	0
26/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,901.0000	1,908.0000	0.368	0	0	0
26/09/2008	R153	2009/05/07			Bond Future	8.2510	8.2410	(0.121)	0.0000	0.0000	0
26/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,130.0000	1,122.0000	(0.708)	0	0	0
26/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,382.0000	2,386.0000	0.168	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
26/09/2008	R157	2008/11/06			Bond Future	8.7560	8.7570	0.011	0.0000	0.0000	9,273
26/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	300
26/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,486.0000	4,472.0000	(0.312)	0	0	500
26/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	8,354.0000	8,347.0000	(0.084)	0	0	0
26/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	240.0000	231.0000	(3.750)	0	0	1,000
26/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,511.0000	1,496.0000	(0.993)	0	0	0
26/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,476.0000	1,455.0000	(1.423)	0	0	700
26/09/2008	R157	2009/02/05			Bond Future	8.6030	8.6050	0.023	0.0000	0.0000	5,094
26/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	8,119.0000	8,104.0000	(0.185)	0	0	0
26/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,912.0000	4,895.0000	(0.346)	0	0	0
26/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	3,163.0000	3,146.0000	(0.537)	0	0	600
26/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,289.0000	1,284.0000	(0.388)	0	0	0
26/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,327.0000	2,322.0000	(0.215)	0	0	0
26/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	929.0000	924.0000	(0.538)	0	0	0
26/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,914.0000	5,898.0000	(0.271)	0	0	600
26/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	468.0000	464.0000	(0.855)	0	0	600
26/09/2008	R157	2009/05/07			Bond Future	8.4380	8.4400	0.024	0.0000	0.0000	0
26/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	5,161.0000	5,146.0000	(0.291)	0	0	0
26/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,077.0000	2,074.0000	(0.144)	0	0	0
26/09/2008	R186	2008/11/06			Bond Future	8.4520	8.4530	0.012	0.0000	0.0000	4,905
26/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,105.0000	1,089.0000	(1.448)	0	0	0
26/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	603.0000	598.0000	(0.829)	0	0	0
26/09/2008	R186	2009/02/05			Bond Future	8.3420	8.3430	0.012	0.0000	0.0000	2,500
26/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	9,041.0000	9,031.0000	(0.111)	0	0	0
26/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
26/09/2008	R186	2009/05/07			Bond Future	8.2330	8.2340	0.012	0.0000	0.0000	0
26/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	7,858.0000	7,846.0000	(0.153)	0	0	0
26/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	101.0000	101.0000	-	0	0	0
26/09/2008	R196	2008/11/06			Bond Future	11.6880	11.6840	(0.034)	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
26/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	341.0000	334.0000	(2.053)	0	0	0
26/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,208.0000	1,200.0000	(0.662)	0	0	0
26/09/2008	R196	2009/02/05			Bond Future	11.0240	11.0140	(0.091)	0.0000	0.0000	0
26/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,265.0000	1,260.0000	(0.395)	0	0	0
26/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,250.0000	1,246.0000	(0.320)	0	0	0
26/09/2008	R196	2009/05/07			Bond Future	11.1900	11.1700	(0.179)	0.0000	0.0000	0
26/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,616.0000	1,609.0000	(0.433)	0	0	0
26/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,560.0000	1,559.0000	(0.064)	0	0	0
26/09/2008	R201	2008/11/06			Bond Future	8.8660	8.8670	0.011	0.0000	0.0000	1,000
26/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,000.0000	995.0000	(0.500)	0	0	0
26/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	461.0000	452.0000	(1.952)	0	0	0
26/09/2008	R201	2009/02/05			Bond Future	8.7000	8.7010	0.011	0.0000	0.0000	2
26/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,807.0000	2,800.0000	(0.249)	0	0	0
26/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	357.0000	355.0000	(0.560)	0	0	0
26/09/2008	R201	2009/05/07			Bond Future	8.5300	8.5310	0.012	0.0000	0.0000	0
26/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	506.0000	505.0000	(0.198)	0	0	0
26/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,623.0000	3,617.0000	(0.166)	0	0	0
26/09/2008	R203	2008/11/06			Bond Future	8.7390	8.7410	0.023	0.0000	0.0000	0
26/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	183.0000	175.0000	(4.372)	0	0	0
26/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,620.0000	1,624.0000	0.247	0	0	0
26/09/2008	R203	2009/02/05			Bond Future	8.5930	8.5950	0.023	0.0000	0.0000	0
26/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,934.0000	3,922.0000	(0.305)	0	0	0
26/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	148.0000	147.0000	(0.676)	0	0	0
26/09/2008	R203	2009/05/07			Bond Future	8.4420	8.4430	0.012	0.0000	0.0000	0
26/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	440.0000	439.0000	(0.227)	0	0	0
26/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,643.0000	3,636.0000	(0.192)	0	0	0
26/09/2008	R204	2008/11/06			Bond Future	8.7220	8.7330	0.126	0.0000	0.0000	3,126

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
26/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,622.0000	1,673.0000	3.144	0	0	0
26/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	182.0000	164.0000	(9.890)	0	0	0
26/09/2008	R204	2009/02/05			Bond Future	8.5870	8.5990	0.140	0.0000	0.0000	9
26/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	4,219.0000	4,147.0000	(1.707)	0	0	0
26/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	97.0000	102.0000	5.155	0	0	0
26/09/2008	R204	2009/05/07			Bond Future	8.4510	8.4630	0.142	0.0000	0.0000	0
26/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,814.0000	3,749.0000	(1.704)	0	0	0
26/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	397.0000	409.0000	3.023	0	0	0
26/09/2008	R206	2008/11/06			Bond Future	8.8600	8.8620	0.023	0.0000	0.0000	610
26/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
26/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,478.0000	3,485.0000	0.201	0	0	0
26/09/2008	R206	2009/02/05			Bond Future	8.6420	8.6440	0.023	0.0000	0.0000	0
26/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	343.0000	341.0000	(0.583)	0	0	0
26/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,641.0000	2,631.0000	(0.379)	0	0	0
26/09/2008	R206	2009/05/07			Bond Future	8.4190	8.4210	0.024	0.0000	0.0000	0
26/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,826.0000	2,818.0000	(0.283)	0	0	0
26/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	693.0000	692.0000	(0.144)	0	0	0
26/09/2008	R207	2008/11/06			Bond Future	8.7060	8.7070	0.011	0.0000	0.0000	0
26/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	167.0000	161.0000	(3.593)	0	0	0
26/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,534.0000	1,534.0000	-	0	0	0
26/09/2008	R207	2009/02/05			Bond Future	8.5790	8.5800	0.012	0.0000	0.0000	0
26/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,333.0000	4,325.0000	(0.185)	0	0	0
26/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	64.0000	63.0000	(1.563)	0	0	0
26/09/2008	R207	2009/05/07			Bond Future	8.4570	8.4580	0.012	0.0000	0.0000	0
26/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	324.0000	323.0000	(0.309)	0	0	0
26/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,795.0000	3,787.0000	(0.211)	0	0	0
26/09/2008	R209	2008/11/06			Bond Future	8.1010	8.0920	(0.111)	0.0000	0.0000	6,546

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26/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
26/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,315.0000	3,233.0000	(2.474)	0	0	0
26/09/2008	R209	2009/02/05			Bond Future	8.0100	8.0000	(0.125)	0.0000	0.0000	0
26/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,390.0000	8,482.0000	1.097	0	0	0
26/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2008	R209	2009/05/07			Bond Future	7.9190	7.9100	(0.114)	0.0000	0.0000	0
26/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	9,229.0000	9,313.0000	0.910	0	0	0
26/09/2008	TRT1	2008/11/06			Index Future	273.4230	273.4040	(0.007)	0.0000	0.0000	300
26/09/2008	TRT1	2009/02/05			Index Future	281.4890	281.4710	(0.006)	0.0000	0.0000	0
26/09/2008	TRT1	2009/05/07			Index Future	289.6590	289.6420	(0.006)	0.0000	0.0000	0
26/09/2008	ZAAD	2008/12/12			Currency Future	6.8646	6.8110	(0.781)	6.8100	6.8100	4,844
26/09/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	0.0000	113.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	230.0000	205.0000	(10.870)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	0.0000	256.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
26/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	0.0000	452.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	418.0000	375.0000	(10.287)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	0.0000	41.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	53.0000	64.0000	20.755	0	0	0
26/09/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	0.0000	402.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	282.0000	251.0000	(10.993)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	0.0000	483.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	117.0000	140.0000	19.658	0	0	0
26/09/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	498.0000	452.0000	(9.237)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	481.0000	521.0000	8.316	0	0	0
26/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	224.0000	256.0000	14.286	0	0	0
26/09/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	0.0000	94.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	188.0000	167.0000	(11.170)	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
26/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	97.0000	117.0000	20.619	0	0	0
26/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
26/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	585.0000	537.0000	(8.205)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	166.0000	194.0000	16.867	0	0	0
26/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	400.0000	442.0000	10.500	0	0	0
26/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	0.0000	167.0000	100.000	0	0	0
26/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	325.0000	364.0000	12.000	0	0	0
26/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	154.0000	137.0000	(11.039)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	170.0000	152.0000	(10.588)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	677.0000	626.0000	(7.533)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	255.0000	291.0000	14.118	0	0	0
26/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	289.0000	326.0000	12.803	0	0	0
26/09/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	724.0000	673.0000	(7.044)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
26/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
26/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	457.0000	413.0000	(9.628)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	170.0000	152.0000	(10.588)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	541.0000	494.0000	(8.688)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	255.0000	291.0000	14.118	0	0	0
26/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
26/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	631.0000	581.0000	(7.924)	0	0	0
26/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	400.0000	442.0000	10.500	0	0	0
26/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	42.0000	52.0000	23.810	0	0	0
26/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	42.0000	52.0000	23.810	0	0	0
26/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	457.0000	413.0000	(9.628)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	140.0000	166.0000	18.571	0	0	0
26/09/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	254.0000	227.0000	(10.630)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
26/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	66.0000	79.0000	19.697	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
26/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	80.0000	96.0000	20.000	0	0	0
26/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	345.0000	307.0000	(11.014)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	97.0000	117.0000	20.619	0	0	0
26/09/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	558.0000	601.0000	7.706	0	0	0
26/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	380.0000	340.0000	(10.526)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	380.0000	340.0000	(10.526)	0	0	0
26/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	66.0000	79.0000	19.697	0	0	0
26/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	325.0000	364.0000	12.000	0	0	0
26/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
26/09/2008	ZAAD	2009/03/16			Currency Future	6.9490	6.8976	(0.740)	0.0000	0.0000	410
26/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	752.0000	705.0000	(6.250)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	311.0000	287.0000	(7.717)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	312.0000	339.0000	8.654	0	0	0
26/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
26/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	428.0000	395.0000	(7.710)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	202.0000	223.0000	10.396	0	0	0
26/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	401.0000	371.0000	(7.481)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	0.0000	588.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	0.0000	250.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	0.0000	348.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	0.0000	186.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	121.0000	134.0000	10.744	0	0	0
26/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	179.0000	197.0000	10.056	0	0	0
26/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	331.0000	306.0000	(7.553)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	254.0000	278.0000	9.449	0	0	0
26/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	520.0000	481.0000	(7.500)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	343.0000	371.0000	8.163	0	0	0
26/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	593.0000	550.0000	(7.251)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	292.0000	269.0000	(7.877)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
26/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
26/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	376.0000	348.0000	(7.447)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	107.0000	116.0000	8.411	0	0	0

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26/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	556.0000	514.0000	(7.554)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	82.0000	89.0000	8.537	0	0	0
26/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	227.0000	250.0000	10.132	0	0	0
26/09/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	591.0000	623.0000	5.415	0	0	0
26/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
26/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	331.0000	306.0000	(7.553)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	408.0000	439.0000	7.598	0	0	0
26/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	257.0000	237.0000	(7.782)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
26/09/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	190.0000	171.0000	(10.000)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	631.0000	587.0000	(6.973)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	515.0000	549.0000	6.602	0	0	0
26/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	710.0000	665.0000	(6.338)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	214.0000	197.0000	(7.944)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	61.0000	67.0000	9.836	0	0	0
26/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	670.0000	625.0000	(6.716)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	626.0000	660.0000	5.431	0	0	0
26/09/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	175.0000	157.0000	(10.286)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	375.0000	405.0000	8.000	0	0	0
26/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	488.0000	450.0000	(7.787)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	552.0000	588.0000	6.522	0	0	0
26/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	201.0000	186.0000	(7.463)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	158.0000	174.0000	10.127	0	0	0
26/09/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	478.0000	512.0000	7.113	0	0	0
26/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	457.0000	422.0000	(7.659)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	227.0000	209.0000	(7.930)	0	0	0
26/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	139.0000	153.0000	10.072	0	0	0
26/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	794.0000	747.0000	(5.919)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
26/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	631.0000	587.0000	(6.973)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	82.0000	89.0000	8.537	0	0	0
26/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	428.0000	395.0000	(7.710)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	179.0000	197.0000	10.056	0	0	0
26/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	242.0000	223.0000	(7.851)	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
26/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	375.0000	405.0000	8.000	0	0	0
26/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	443.0000	475.0000	7.223	0	0	0
26/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	520.0000	481.0000	(7.500)	0	0	0
26/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	121.0000	134.0000	10.744	0	0	0
26/09/2008	ZAAD	2009/06/12			Currency Future	7.0263	6.9812	(0.642)	0.0000	0.0000	100
26/09/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	377.0000	398.0000	5.570	0	0	0
26/09/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	384.0000	360.0000	(6.250)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	490.0000	463.0000	(5.510)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	0.0000	676.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	257.0000	100.000	0	0	0
26/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	118.0000	124.0000	5.085	0	0	0
26/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	318.0000	339.0000	6.604	0	0	0
26/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	745.0000	705.0000	(5.369)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	264.0000	281.0000	6.439	0	0	0
26/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	445.0000	420.0000	(5.618)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	467.0000	441.0000	(5.567)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	407.0000	429.0000	5.405	0	0	0
26/09/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	347.0000	368.0000	6.052	0	0	0
26/09/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	403.0000	379.0000	(5.955)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	318.0000	339.0000	6.604	0	0	0
26/09/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	331.0000	311.0000	(6.042)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	610.0000	638.0000	4.590	0	0	0
26/09/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	505.0000	530.0000	4.950	0	0	0
26/09/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	539.0000	565.0000	4.824	0	0	0
26/09/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	821.0000	781.0000	(4.872)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	471.0000	495.0000	5.096	0	0	0
26/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	365.0000	343.0000	(6.027)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
26/09/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	315.0000	296.0000	(6.032)	0	0	0
26/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	445.0000	420.0000	(5.618)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	347.0000	326.0000	(6.052)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	439.0000	462.0000	5.239	0	0	0
26/09/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	604.0000	567.0000	(6.126)	0	0	0
26/09/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	261.0000	241.0000	(7.663)	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
26/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	177.0000	186.0000	5.085	0	0	0
26/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	290.0000	309.0000	6.552	0	0	0
26/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	118.0000	124.0000	5.085	0	0	0
26/09/2008	ZAAD 2009/06/12	7.45	Put	Currency Future	685.0000	710.0000	3.650	0	0	0
26/09/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	719.0000	745.0000	3.616	0	0	0
26/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	745.0000	705.0000	(5.369)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	424.0000	399.0000	(5.896)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	515.0000	486.0000	(5.631)	0	0	0
26/09/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	245.0000	226.0000	(7.755)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	571.0000	539.0000	(5.604)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	195.0000	208.0000	6.667	0	0	0
26/09/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	647.0000	676.0000	4.482	0	0	0
26/09/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	239.0000	255.0000	6.695	0	0	0
26/09/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	574.0000	601.0000	4.704	0	0	0
26/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	216.0000	230.0000	6.481	0	0	0
26/09/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	273.0000	257.0000	(5.861)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	543.0000	512.0000	(5.709)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	290.0000	309.0000	6.552	0	0	0
26/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	331.0000	311.0000	(6.042)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	467.0000	441.0000	(5.567)	0	0	0
26/09/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	300.0000	282.0000	(6.000)	0	0	0
26/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	505.0000	530.0000	4.950	0	0	0
26/09/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	672.0000	634.0000	(5.655)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	146.0000	153.0000	4.795	0	0	0
26/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	543.0000	512.0000	(5.709)	0	0	0
26/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	216.0000	230.0000	6.481	0	0	0

Grand Total:

383,053