



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/09/2008

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
29/09/2008	\$ / R 2008/12/12			Currency Future	8.2527	8.3683	1.401	8.4000	8.2600	215,519
29/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	212.0000	164.0000	(22.642)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	167.0000	126.0000	(24.551)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	239.0000	286.0000	19.665	0	0	20
29/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	481.0000	566.0000	17.672	0	0	0
29/09/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	296.0000	352.0000	18.919	0	0	0
29/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	675.0000	596.0000	(11.704)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	293.0000	234.0000	(20.137)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	386.0000	317.0000	(17.876)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	128.0000	165.0000	28.906	0	0	0
29/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	323.0000	260.0000	(19.505)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	275.0000	329.0000	19.636	0	0	0
29/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	419.0000	495.0000	18.138	0	0	0
29/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	180.0000	216.0000	20.000	0	0	0
29/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	528.0000	448.0000	(15.152)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	154.0000	188.0000	22.078	0	0	0
29/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	365.0000	432.0000	18.356	0	0	0
29/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	601.0000	520.0000	(13.478)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	317.0000	377.0000	18.927	0	0	0
29/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	455.0000	380.0000	(16.484)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	264.0000	208.0000	(21.212)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	207.0000	248.0000	19.807	0	0	0
29/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	528.0000	448.0000	(15.152)	0	0	0
29/09/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	515.0000	604.0000	17.282	0	0	0
29/09/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	112.0000	86.0000	(23.214)	0	0	0
29/09/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	146.0000	112.0000	(23.288)	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
29/09/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	391.0000	463.0000	18.414	0	0	0
29/09/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	449.0000	530.0000	18.040	0	0	0
29/09/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	188.0000	144.0000	(23.404)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	340.0000	404.0000	18.824	0	0	0
29/09/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	256.0000	306.0000	19.531	0	0	0
29/09/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	237.0000	185.0000	(21.941)	0	0	0
29/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	75.0000	56.0000	(25.333)	0	0	0
29/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	627.0000	724.0000	15.470	0	0	0
29/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	551.0000	643.0000	16.697	0	0	0
29/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	98.0000	75.0000	(23.469)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	566.0000	484.0000	(14.488)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	354.0000	288.0000	(18.644)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	420.0000	348.0000	(17.143)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	323.0000	260.0000	(19.505)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	223.0000	266.0000	19.283	0	0	0
29/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	128.0000	98.0000	(23.438)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	168.0000	202.0000	20.238	0	0	0
29/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	275.0000	329.0000	19.636	0	0	0
29/09/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	193.0000	232.0000	20.207	0	0	0
29/09/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	491.0000	413.0000	(15.886)	0	0	0
29/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	481.0000	566.0000	17.672	0	0	0
29/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	317.0000	377.0000	18.927	0	0	0
29/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	212.0000	164.0000	(22.642)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	365.0000	432.0000	18.356	0	0	0
29/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	128.0000	98.0000	(23.438)	0	0	0
29/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	180.0000	216.0000	20.000	0	0	0
29/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	264.0000	208.0000	(21.212)	0	0	0
29/09/2008	\$ / R 2009/03/16			Currency Future	8.4246	8.5467	1.449	8.5700	8.4500	26,410
29/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	478.0000	545.0000	14.017	0	0	0
29/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	457.0000	522.0000	14.223	0	0	0
29/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	500.0000	569.0000	13.800	0	0	0
29/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	571.0000	648.0000	13.485	0	0	0
29/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	375.0000	322.0000	(14.133)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	296.0000	251.0000	(15.203)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	522.0000	594.0000	13.793	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
29/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	433.0000	375.0000	(13.395)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	348.0000	297.0000	(14.655)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	250.0000	215.0000	(14.000)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	403.0000	348.0000	(13.648)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	624.0000	712.0000	14.103	0	0	0
29/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	417.0000	479.0000	14.868	0	0	0
29/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	493.0000	432.0000	(12.373)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	524.0000	461.0000	(12.023)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	462.0000	404.0000	(12.554)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	399.0000	458.0000	14.787	0	0	0
29/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	437.0000	500.0000	14.416	0	0	0
29/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	365.0000	419.0000	14.795	0	0	0
29/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	624.0000	555.0000	(11.058)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	590.0000	522.0000	(11.525)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	557.0000	491.0000	(11.849)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	349.0000	401.0000	14.900	0	0	0
29/09/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	334.0000	384.0000	14.970	0	0	0
29/09/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	795.0000	727.0000	(8.553)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	557.0000	491.0000	(11.849)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	321.0000	273.0000	(14.953)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	546.0000	620.0000	13.553	0	0	0
29/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	381.0000	438.0000	14.961	0	0	0
29/09/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	761.0000	691.0000	(9.198)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	286.0000	337.0000	17.832	0	0	0
29/09/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	695.0000	621.0000	(10.647)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	321.0000	273.0000	(14.953)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	546.0000	620.0000	13.553	0	0	0
29/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	272.0000	233.0000	(14.338)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	597.0000	679.0000	13.735	0	0	0
29/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	272.0000	233.0000	(14.338)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	349.0000	401.0000	14.900	0	0	0
29/09/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	319.0000	368.0000	15.361	0	0	0
29/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	624.0000	555.0000	(11.058)	0	0	0
29/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	597.0000	679.0000	13.735	0	0	0
29/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	381.0000	438.0000	14.961	0	0	0
29/09/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	653.0000	745.0000	14.089	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
29/09/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	571.0000	648.0000	13.485	0	0	0
29/09/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	296.0000	251.0000	(15.203)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	399.0000	458.0000	14.787	0	0	0
29/09/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	365.0000	419.0000	14.795	0	0	0
29/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	590.0000	522.0000	(11.525)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.00	Put	Currency Future	229.0000	199.0000	(13.100)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	524.0000	461.0000	(12.023)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	624.0000	712.0000	14.103	0	0	0
29/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	250.0000	215.0000	(14.000)	0	0	0
29/09/2008	\$ / R	2009/03/16	7.90	Put	Currency Future	194.0000	168.0000	(13.402)	0	0	0
29/09/2008	\$ / R	2009/03/16	7.90	Call	Currency Future	719.0000	815.0000	13.352	0	0	0
29/09/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	270.0000	323.0000	19.630	0	0	0
29/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	728.0000	656.0000	(9.890)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	302.0000	352.0000	16.556	0	0	0
29/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	462.0000	404.0000	(12.554)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.75	Put	Currency Future	659.0000	587.0000	(10.926)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	302.0000	352.0000	16.556	0	0	0
29/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	728.0000	656.0000	(9.890)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	403.0000	348.0000	(13.648)	0	0	0
29/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	437.0000	500.0000	14.416	0	0	0
29/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	478.0000	545.0000	14.017	0	0	0
29/09/2008	\$ / R	2009/06/12			Currency Future	8.5863	8.7165	1.516	8.7300	8.7300	2,092
29/09/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	467.0000	531.0000	13.704	0	0	0
29/09/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	665.0000	602.0000	(9.474)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	619.0000	695.0000	12.278	0	0	0
29/09/2008	\$ / R	2009/06/12	8.70	Put	Currency Future	633.0000	572.0000	(9.637)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.60	Call	Currency Future	557.0000	630.0000	13.106	0	0	0
29/09/2008	\$ / R	2009/06/12	8.25	Call	Currency Future	710.0000	798.0000	12.394	0	0	0
29/09/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	571.0000	513.0000	(10.158)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	731.0000	664.0000	(9.166)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	800.0000	730.0000	(8.750)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	501.0000	568.0000	13.373	0	0	0
29/09/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	519.0000	588.0000	13.295	0	0	0
29/09/2008	\$ / R	2009/06/12	9.15	Call	Currency Future	370.0000	431.0000	16.486	0	0	0
29/09/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	934.0000	864.0000	(7.495)	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
29/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	601.0000	542.0000	(9.817)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	436.0000	496.0000	13.761	0	0	0
29/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	373.0000	332.0000	(10.992)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	538.0000	609.0000	13.197	0	0	0
29/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	867.0000	797.0000	(8.074)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	800.0000	730.0000	(8.750)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	538.0000	609.0000	13.197	0	0	0
29/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	663.0000	743.0000	12.066	0	0	0
29/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	601.0000	542.0000	(9.817)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	426.0000	377.0000	(11.502)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	598.0000	673.0000	12.542	0	0	0
29/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	577.0000	651.0000	12.825	0	0	0
29/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	483.0000	429.0000	(11.180)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	541.0000	484.0000	(10.536)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	436.0000	496.0000	13.761	0	0	0
29/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	619.0000	695.0000	12.278	0	0	0
29/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	686.0000	768.0000	11.953	0	0	0
29/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	404.0000	464.0000	14.851	0	0	0
29/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	483.0000	429.0000	(11.180)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	399.0000	352.0000	(11.779)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	640.0000	719.0000	12.344	0	0	0
29/09/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	454.0000	402.0000	(11.454)	0	0	0
29/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	421.0000	480.0000	14.014	0	0	0
29/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	765.0000	697.0000	(8.889)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	451.0000	513.0000	13.747	0	0	0
29/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	697.0000	633.0000	(9.182)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	484.0000	549.0000	13.430	0	0	0
29/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	900.0000	832.0000	(7.556)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	512.0000	456.0000	(10.938)	0	0	0
29/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	835.0000	763.0000	(8.623)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	328.0000	294.0000	(10.366)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	577.0000	651.0000	12.825	0	0	0
29/09/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	765.0000	860.0000	12.418	0	0	0
29/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	541.0000	484.0000	(10.536)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	290.0000	259.0000	(10.690)	0	0	0
29/09/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	826.0000	926.0000	12.107	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
29/09/2008	\$ / R	2009/06/12	9.10	Call	Currency Future	387.0000	449.0000	16.021	0	0	0
29/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	454.0000	402.0000	(11.454)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	451.0000	513.0000	13.747	0	0	0
29/09/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	765.0000	697.0000	(8.889)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	735.0000	829.0000	12.789	0	0	0
29/09/2008	\$ / R	2009/06/12	8.20	Put	Currency Future	349.0000	313.0000	(10.315)	0	0	0
29/09/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	640.0000	719.0000	12.344	0	0	0
29/09/2008	£ / R	2008/12/12			Currency Future	15.1727	15.1383	(0.227)	15.1600	15.1600	16,453
29/09/2008	£ / R	2008/12/12	14.80	Call	Currency Future	674.0000	652.0000	(3.264)	0	0	0
29/09/2008	£ / R	2008/12/12	15.00	Call	Currency Future	570.0000	551.0000	(3.333)	0	0	0
29/09/2008	£ / R	2008/12/12	15.00	Put	Currency Future	397.0000	413.0000	4.030	0	0	0
29/09/2008	£ / R	2008/12/12	15.30	Put	Currency Future	570.0000	588.0000	3.158	0	0	0
29/09/2008	£ / R	2008/12/12	15.20	Call	Currency Future	482.0000	465.0000	(3.527)	0	0	0
29/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	509.0000	527.0000	3.536	0	0	0
29/09/2008	£ / R	2008/12/12	15.50	Call	Currency Future	374.0000	360.0000	(3.743)	0	0	0
29/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	524.0000	506.0000	(3.435)	0	0	0
29/09/2008	£ / R	2008/12/12	15.50	Put	Currency Future	701.0000	722.0000	2.996	0	0	0
29/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	451.0000	468.0000	3.769	0	0	0
29/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	227.0000	238.0000	4.846	0	0	0
29/09/2008	£ / R	2008/12/12	15.40	Put	Currency Future	634.0000	653.0000	2.997	0	0	0
29/09/2008	£ / R	2008/12/12	14.80	Put	Currency Future	301.0000	314.0000	4.319	0	0	0
29/09/2008	£ / R	2008/12/12	15.60	Call	Currency Future	340.0000	327.0000	(3.824)	0	0	0
29/09/2008	£ / R	2008/12/12	15.30	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
29/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	800.0000	776.0000	(3.000)	0	0	0
29/09/2008	£ / R	2008/12/12	15.40	Call	Currency Future	406.0000	392.0000	(3.448)	0	0	0
29/09/2008	£ / R	2008/12/12	15.70	Call	Currency Future	306.0000	294.0000	(3.922)	0	0	0
29/09/2008	£ / R	2008/12/12	14.75	Put	Currency Future	280.0000	292.0000	4.286	0	0	0
29/09/2008	£ / R	2008/12/12	15.60	Put	Currency Future	767.0000	789.0000	2.868	0	0	0
29/09/2008	£ / R	2008/12/12	14.90	Call	Currency Future	620.0000	599.0000	(3.387)	0	0	0
29/09/2008	£ / R	2008/12/12	14.75	Call	Currency Future	702.0000	680.0000	(3.134)	0	0	0
29/09/2008	£ / R	2008/12/12	14.55	Call	Currency Future	834.0000	810.0000	(2.878)	0	0	0
29/09/2008	£ / R	2008/12/12	15.25	Call	Currency Future	462.0000	445.0000	(3.680)	0	0	0
29/09/2008	£ / R	2008/12/12	15.05	Put	Currency Future	424.0000	440.0000	3.774	0	0	0
29/09/2008	£ / R	2008/12/12	15.25	Put	Currency Future	539.0000	557.0000	3.340	0	0	0
29/09/2008	£ / R	2008/12/12	14.70	Call	Currency Future	734.0000	711.0000	(3.134)	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
29/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	261.0000	273.0000	4.598	0	0	0
29/09/2008	£ / R	2008/12/12	15.15	Put	Currency Future	480.0000	497.0000	3.542	0	0	0
29/09/2008	£ / R	2008/12/12	15.65	Put	Currency Future	800.0000	822.0000	2.750	0	0	0
29/09/2008	£ / R	2008/12/12	15.65	Call	Currency Future	323.0000	310.0000	(4.025)	0	0	0
29/09/2008	£ / R	2008/12/12	14.90	Put	Currency Future	347.0000	361.0000	4.035	0	0	0
29/09/2008	£ / R	2008/12/12	15.05	Call	Currency Future	547.0000	529.0000	(3.291)	0	0	0
29/09/2008	£ / R	2008/12/12	15.70	Put	Currency Future	833.0000	856.0000	2.761	0	0	0
29/09/2008	£ / R	2008/12/12	15.80	Call	Currency Future	274.0000	263.0000	(4.015)	0	0	0
29/09/2008	£ / R	2008/12/12	15.15	Call	Currency Future	503.0000	485.0000	(3.579)	0	0	0
29/09/2008	£ / R	2008/12/12	14.95	Call	Currency Future	594.0000	575.0000	(3.199)	0	0	0
29/09/2008	£ / R	2008/12/12	15.80	Put	Currency Future	901.0000	925.0000	2.664	0	0	0
29/09/2008	£ / R	2008/12/12	14.95	Put	Currency Future	371.0000	386.0000	4.043	0	0	0
29/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	156.0000	164.0000	5.128	0	0	0
29/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	183.0000	192.0000	4.918	0	0	0
29/09/2008	£ / R	2008/12/12	15.55	Call	Currency Future	358.0000	345.0000	(3.631)	0	0	0
29/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	979.0000	953.0000	(2.656)	0	0	0
29/09/2008	£ / R	2008/12/12	15.45	Put	Currency Future	667.0000	687.0000	2.999	0	0	0
29/09/2008	£ / R	2008/12/12	14.45	Call	Currency Future	905.0000	880.0000	(2.762)	0	0	0
29/09/2008	£ / R	2008/12/12	15.45	Call	Currency Future	390.0000	375.0000	(3.846)	0	0	0
29/09/2008	£ / R	2008/12/12	14.55	Put	Currency Future	212.0000	222.0000	4.717	0	0	0
29/09/2008	£ / R	2008/12/12	15.35	Put	Currency Future	601.0000	620.0000	3.161	0	0	0
29/09/2008	£ / R	2008/12/12	14.65	Put	Currency Future	244.0000	255.0000	4.508	0	0	0
29/09/2008	£ / R	2008/12/12	15.35	Call	Currency Future	424.0000	409.0000	(3.538)	0	0	0
29/09/2008	£ / R	2008/12/12	14.85	Call	Currency Future	646.0000	625.0000	(3.251)	0	0	0
29/09/2008	£ / R	2008/12/12	15.55	Put	Currency Future	736.0000	757.0000	2.853	0	0	0
29/09/2008	£ / R	2008/12/12	14.65	Call	Currency Future	767.0000	743.0000	(3.129)	0	0	0
29/09/2008	£ / R	2008/12/12	14.85	Put	Currency Future	323.0000	337.0000	4.334	0	0	0
29/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	227.0000	238.0000	4.846	0	0	0
29/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	800.0000	776.0000	(3.000)	0	0	0
29/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	524.0000	506.0000	(3.435)	0	0	0
29/09/2008	£ / R	2008/12/12	14.50	Put	Currency Future	197.0000	206.0000	4.569	0	0	0
29/09/2008	£ / R	2008/12/12	14.50	Call	Currency Future	869.0000	845.0000	(2.762)	0	0	0
29/09/2008	£ / R	2008/12/12	14.40	Put	Currency Future	169.0000	178.0000	5.325	0	0	0
29/09/2008	£ / R	2008/12/12	14.40	Call	Currency Future	942.0000	916.0000	(2.760)	0	0	0
29/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	451.0000	468.0000	3.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2008	£ / R	2009/03/16			Currency Future	15.4152	15.3876	(0.179)	0.0000	0.0000	12,049
29/09/2008	£ / R	2009/03/16	15.65	Put	Currency Future	895.0000	921.0000	2.905	0	0	0
29/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	440.0000	460.0000	4.545	0	0	0
29/09/2008	£ / R	2009/03/16	15.55	Put	Currency Future	832.0000	857.0000	3.005	0	0	0
29/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	995.0000	988.0000	(0.704)	0	0	0
29/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	712.0000	736.0000	3.371	0	0	0
29/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	777.0000	774.0000	(0.386)	0	0	0
29/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,055.0000	1,048.0000	(0.664)	0	0	0
29/09/2008	£ / R	2009/03/16	15.65	Call	Currency Future	660.0000	658.0000	(0.303)	0	0	0
29/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	479.0000	501.0000	4.593	0	0	0
29/09/2008	£ / R	2009/03/16	15.75	Call	Currency Future	626.0000	624.0000	(0.319)	0	0	0
29/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	842.0000	839.0000	(0.356)	0	0	0
29/09/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,025.0000	1,051.0000	2.537	0	0	0
29/09/2008	£ / R	2009/03/16	15.85	Call	Currency Future	590.0000	588.0000	(0.339)	0	0	0
29/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	547.0000	569.0000	4.022	0	0	0
29/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	912.0000	907.0000	(0.548)	0	0	0
29/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	865.0000	861.0000	(0.462)	0	0	0
29/09/2008	£ / R	2009/03/16	15.75	Put	Currency Future	961.0000	986.0000	2.601	0	0	0
29/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	799.0000	795.0000	(0.501)	0	0	0
29/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	600.0000	623.0000	3.833	0	0	0
29/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	600.0000	623.0000	3.833	0	0	0
29/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	684.0000	707.0000	3.363	0	0	0
29/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	937.0000	931.0000	(0.640)	0	0	0
29/09/2008	£ / R	2009/03/16	15.50	Put	Currency Future	801.0000	826.0000	3.121	0	0	0
29/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	521.0000	543.0000	4.223	0	0	0
29/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	865.0000	861.0000	(0.462)	0	0	0
29/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	741.0000	765.0000	3.239	0	0	0
29/09/2008	£ / R	2009/03/16	15.55	Call	Currency Future	697.0000	694.0000	(0.430)	0	0	0
29/09/2008	£ / R	2009/03/16	15.45	Call	Currency Future	736.0000	733.0000	(0.408)	0	0	0
29/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	756.0000	753.0000	(0.397)	0	0	0
29/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	912.0000	907.0000	(0.548)	0	0	0
29/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	627.0000	651.0000	3.828	0	0	0
29/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	716.0000	713.0000	(0.419)	0	0	0
29/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,117.0000	1,109.0000	(0.716)	0	0	0
29/09/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,118.0000	1,145.0000	2.415	0	0	0
29/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	367.0000	386.0000	5.177	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
29/09/2008	£ / R 2009/03/16	14.70	Put	Currency Future	402.0000	422.0000	4.975	0	0	0
29/09/2008	£ / R 2009/03/16	15.05	Put	Currency Future	547.0000	569.0000	4.022	0	0	0
29/09/2008	£ / R 2009/03/16	15.45	Put	Currency Future	771.0000	795.0000	3.113	0	0	0
29/09/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,182.0000	1,173.0000	(0.761)	0	0	0
29/09/2008	£ / R 2009/03/16	16.00	Call	Currency Future	534.0000	533.0000	(0.187)	0	0	0
29/09/2008	£ / R 2009/03/16	15.60	Call	Currency Future	679.0000	676.0000	(0.442)	0	0	0
29/09/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,055.0000	1,048.0000	(0.664)	0	0	0
29/09/2008	£ / R 2009/03/16	15.10	Put	Currency Future	573.0000	596.0000	4.014	0	0	0
29/09/2008	£ / R 2009/03/16	15.90	Call	Currency Future	571.0000	569.0000	(0.350)	0	0	0
29/09/2008	£ / R 2009/03/16	14.90	Call	Currency Future	995.0000	988.0000	(0.704)	0	0	0
29/09/2008	£ / R 2009/03/16	15.60	Put	Currency Future	863.0000	888.0000	2.897	0	0	0
29/09/2008	£ / R 2009/03/16	15.30	Put	Currency Future	684.0000	707.0000	3.363	0	0	0
29/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	799.0000	795.0000	(0.501)	0	0	0
29/09/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,055.0000	1,082.0000	2.559	0	0	0
29/09/2008	£ / R 2009/03/16	15.10	Call	Currency Future	888.0000	883.0000	(0.563)	0	0	0
29/09/2008	£ / R 2009/03/16	14.90	Put	Currency Future	479.0000	501.0000	4.593	0	0	0
29/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	994.0000	1,020.0000	2.616	0	0	0
29/09/2008	£ / R 2009/03/16	14.80	Put	Currency Future	440.0000	460.0000	4.545	0	0	0
29/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	609.0000	608.0000	(0.164)	0	0	0
29/09/2008	£ / R 2009/03/16	15.35	Put	Currency Future	712.0000	736.0000	3.371	0	0	0
29/09/2008	£ / R 2009/03/16	15.35	Call	Currency Future	777.0000	774.0000	(0.386)	0	0	0
29/09/2008	£ / R 2009/03/16	15.25	Put	Currency Future	655.0000	679.0000	3.664	0	0	0
29/09/2008	£ / R 2009/03/16	14.95	Call	Currency Future	965.0000	959.0000	(0.622)	0	0	0
29/09/2008	£ / R 2009/03/16	14.95	Put	Currency Future	500.0000	522.0000	4.400	0	0	0
29/09/2008	£ / R 2009/03/16	15.25	Call	Currency Future	820.0000	816.0000	(0.488)	0	0	0
29/09/2008	£ / R 2009/03/16	15.70	Put	Currency Future	928.0000	953.0000	2.694	0	0	0
29/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	994.0000	1,020.0000	2.616	0	0	0
29/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	609.0000	608.0000	(0.164)	0	0	0
29/09/2008	£ / R 2009/03/16	15.70	Call	Currency Future	643.0000	641.0000	(0.311)	0	0	0
29/09/2008	£ / R 2009/03/16	14.65	Put	Currency Future	384.0000	403.0000	4.948	0	0	0
29/09/2008	£ / R 2009/03/16	14.85	Put	Currency Future	459.0000	480.0000	4.575	0	0	0
29/09/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,025.0000	1,018.0000	(0.683)	0	0	0
29/09/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,086.0000	1,078.0000	(0.737)	0	0	0
29/09/2008	£ / R 2009/03/16	14.75	Put	Currency Future	421.0000	441.0000	4.751	0	0	0
29/09/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,149.0000	1,141.0000	(0.696)	0	0	0
29/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	756.0000	753.0000	(0.397)	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
29/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	741.0000	765.0000	3.239	0	0	0
29/09/2008	£ / R	2009/06/12			Currency Future	15.6376	15.6195	(0.116)	0.0000	0.0000	1
29/09/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,204.0000	1,231.0000	2.243	0	0	0
29/09/2008	£ / R	2009/06/12	16.05	Call	Currency Future	792.0000	801.0000	1.136	0	0	0
29/09/2008	£ / R	2009/06/12	15.45	Put	Currency Future	834.0000	863.0000	3.477	0	0	0
29/09/2008	£ / R	2009/06/12	15.95	Call	Currency Future	826.0000	838.0000	1.453	0	0	0
29/09/2008	£ / R	2009/06/12	15.10	Put	Currency Future	654.0000	678.0000	3.670	0	0	0
29/09/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,138.0000	1,168.0000	2.636	0	0	0
29/09/2008	£ / R	2009/06/12	15.45	Call	Currency Future	1,022.0000	1,033.0000	1.076	0	0	0
29/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	843.0000	855.0000	1.423	0	0	0
29/09/2008	£ / R	2009/06/12	16.10	Call	Currency Future	772.0000	781.0000	1.166	0	0	0
29/09/2008	£ / R	2009/06/12	15.60	Put	Currency Future	920.0000	950.0000	3.261	0	0	0
29/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,106.0000	1,136.0000	2.712	0	0	0
29/09/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,234.0000	1,261.0000	2.188	0	0	0
29/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	958.0000	969.0000	1.148	0	0	0
29/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	698.0000	723.0000	3.582	0	0	0
29/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,136.0000	1,142.0000	0.528	0	0	0
29/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,220.0000	1,226.0000	0.492	0	0	0
29/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	950.0000	980.0000	3.158	0	0	0
29/09/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,011.0000	1,041.0000	2.967	0	0	0
29/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	938.0000	949.0000	1.173	0	0	0
29/09/2008	£ / R	2009/06/12	15.85	Call	Currency Future	861.0000	873.0000	1.394	0	0	0
29/09/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,074.0000	1,104.0000	2.793	0	0	0
29/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	880.0000	892.0000	1.364	0	0	0
29/09/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,296.0000	1,323.0000	2.083	0	0	0
29/09/2008	£ / R	2009/06/12	15.75	Call	Currency Future	899.0000	910.0000	1.224	0	0	0
29/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,042.0000	1,072.0000	2.879	0	0	0
29/09/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,234.0000	1,261.0000	2.188	0	0	0
29/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	918.0000	930.0000	1.307	0	0	0
29/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	891.0000	921.0000	3.367	0	0	0
29/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	721.0000	750.0000	4.022	0	0	0
29/09/2008	£ / R	2009/06/12	16.10	Call	Currency Future	772.0000	781.0000	1.166	0	0	0
29/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	676.0000	700.0000	3.550	0	0	0
29/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	980.0000	1,010.0000	3.061	0	0	0
29/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	958.0000	969.0000	1.148	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
29/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,191.0000	1,198.0000	0.588	0	0	0
29/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	920.0000	950.0000	3.261	0	0	0
29/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	632.0000	656.0000	3.797	0	0	0
29/09/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,163.0000	1,170.0000	0.602	0	0	0
29/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	979.0000	990.0000	1.124	0	0	0
29/09/2008	£ / R 2009/06/12	16.20	Call	Currency Future	733.0000	742.0000	1.228	0	0	0
29/09/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,108.0000	1,120.0000	1.083	0	0	0
29/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	531.0000	554.0000	4.331	0	0	0
29/09/2008	£ / R 2009/06/12	15.50	Put	Currency Future	862.0000	892.0000	3.480	0	0	0
29/09/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,064.0000	1,076.0000	1.128	0	0	0
29/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,369.0000	1,374.0000	0.365	0	0	0
29/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	611.0000	635.0000	3.928	0	0	0
29/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	776.0000	806.0000	3.866	0	0	0
29/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0
29/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	570.0000	594.0000	4.211	0	0	0
29/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	950.0000	980.0000	3.158	0	0	0
29/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,369.0000	1,374.0000	0.365	0	0	0
29/09/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,338.0000	1,343.0000	0.374	0	0	0
29/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	748.0000	778.0000	4.011	0	0	0
29/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,086.0000	1,097.0000	1.013	0	0	0
29/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	938.0000	949.0000	1.173	0	0	0
29/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	531.0000	554.0000	4.331	0	0	0
29/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	891.0000	921.0000	3.367	0	0	0
29/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0
29/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	676.0000	700.0000	3.550	0	0	0
29/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	570.0000	594.0000	4.211	0	0	0
29/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,086.0000	1,097.0000	1.013	0	0	0
29/09/2008	£ / R 2009/06/12	14.85	Put	Currency Future	551.0000	574.0000	4.174	0	0	0
29/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,043.0000	1,055.0000	1.151	0	0	0
29/09/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,278.0000	1,284.0000	0.469	0	0	0
29/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,043.0000	1,055.0000	1.151	0	0	0
29/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	979.0000	990.0000	1.124	0	0	0
29/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	748.0000	778.0000	4.011	0	0	0
29/09/2008	£ / R 2009/06/12	14.95	Put	Currency Future	591.0000	614.0000	3.892	0	0	0
29/09/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,000.0000	1,011.0000	1.100	0	0	0
29/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	632.0000	656.0000	3.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	805.0000	835.0000	3.727	0	0	0
29/09/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,163.0000	1,170.0000	0.602	0	0	0
29/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	805.0000	835.0000	3.727	0	0	0
29/09/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,220.0000	1,226.0000	0.492	0	0	0
29/09/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,249.0000	1,255.0000	0.480	0	0	0
29/09/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,171.0000	1,201.0000	2.562	0	0	0
29/09/2008	£ / R 2009/06/12	16.00	Call	Currency Future	809.0000	821.0000	1.483	0	0	0
29/09/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,042.0000	1,072.0000	2.879	0	0	0
29/09/2008	£ / R 2009/06/12	15.80	Call	Currency Future	880.0000	892.0000	1.364	0	0	0
29/09/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,106.0000	1,136.0000	2.712	0	0	0
29/09/2008	£ / R 2009/06/12	15.90	Call	Currency Future	843.0000	855.0000	1.423	0	0	0
29/09/2008	€ / R 2008/12/12			Currency Future	12.0591	12.0911	0.265	12.2700	11.8800	48,108
29/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	379.0000	368.0000	(2.902)	0	0	0
29/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	396.0000	416.0000	5.051	0	0	0
29/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	757.0000	787.0000	3.963	0	0	0
29/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	832.0000	862.0000	3.606	0	0	0
29/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	299.0000	290.0000	(3.010)	0	0	0
29/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	437.0000	424.0000	(2.975)	0	0	0
29/09/2008	€ / R 2008/12/12	12.45	Put	Currency Future	670.0000	652.0000	(2.687)	0	0	0
29/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	508.0000	531.0000	4.528	0	0	0
29/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	123.0000	121.0000	(1.626)	0	0	0
29/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	438.0000	459.0000	4.795	0	0	0
29/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	275.0000	267.0000	(2.909)	0	0	0
29/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	111.0000	110.0000	(0.901)	0	0	0
29/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	193.0000	190.0000	(1.554)	0	0	0
29/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	870.0000	901.0000	3.563	0	0	0
29/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	162.0000	160.0000	(1.235)	0	0	0
29/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	111.0000	110.0000	(0.901)	0	0	0
29/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	721.0000	751.0000	4.161	0	0	0
29/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	534.0000	558.0000	4.494	0	0	0
29/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	794.0000	824.0000	3.778	0	0	0
29/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	135.0000	133.0000	(1.481)	0	0	0
29/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	534.0000	558.0000	4.494	0	0	0
29/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	870.0000	901.0000	3.563	0	0	0
29/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	275.0000	267.0000	(2.909)	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
29/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	652.0000	681.0000	4.448	0	0	0
29/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	135.0000	133.0000	(1.481)	0	0	0
29/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	794.0000	824.0000	3.778	0	0	0
29/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	148.0000	146.0000	(1.351)	0	0	0
29/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	299.0000	290.0000	(3.010)	0	0	0
29/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	324.0000	340.0000	4.938	0	0	0
29/09/2008	€ / R 2008/12/12	12.20	Call	Currency Future	358.0000	376.0000	5.028	0	0	0
29/09/2008	€ / R 2008/12/12	12.20	Put	Currency Future	499.0000	485.0000	(2.806)	0	0	0
29/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	565.0000	549.0000	(2.832)	0	0	0
29/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	308.0000	324.0000	5.195	0	0	0
29/09/2008	€ / R 2008/12/12	12.45	Call	Currency Future	279.0000	293.0000	5.018	0	0	0
29/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	508.0000	531.0000	4.528	0	0	0
29/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	325.0000	315.0000	(3.077)	0	0	0
29/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	377.0000	395.0000	4.775	0	0	0
29/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	352.0000	341.0000	(3.125)	0	0	0
29/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	417.0000	437.0000	4.796	0	0	0
29/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	461.0000	482.0000	4.555	0	0	0
29/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	599.0000	582.0000	(2.838)	0	0	0
29/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	468.0000	454.0000	(2.991)	0	0	0
29/09/2008	€ / R 2008/12/12	12.25	Call	Currency Future	341.0000	358.0000	4.985	0	0	0
29/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	408.0000	396.0000	(2.941)	0	0	0
29/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	308.0000	324.0000	5.195	0	0	0
29/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	590.0000	615.0000	4.237	0	0	0
29/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	484.0000	506.0000	4.545	0	0	0
29/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	599.0000	582.0000	(2.838)	0	0	0
29/09/2008	€ / R 2008/12/12	12.25	Put	Currency Future	532.0000	516.0000	(3.008)	0	0	0
29/09/2008	€ / R 2008/12/12	12.55	Call	Currency Future	246.0000	262.0000	6.504	0	0	0
29/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	231.0000	224.0000	(3.030)	0	0	0
29/09/2008	€ / R 2008/12/12	12.65	Call	Currency Future	216.0000	231.0000	6.944	0	0	0
29/09/2008	€ / R 2008/12/12	12.55	Put	Currency Future	737.0000	721.0000	(2.171)	0	0	0
29/09/2008	€ / R 2008/12/12	12.65	Put	Currency Future	807.0000	790.0000	(2.107)	0	0	0
29/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	325.0000	315.0000	(3.077)	0	0	0
29/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	252.0000	245.0000	(2.778)	0	0	0
29/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	210.0000	206.0000	(1.905)	0	0	0
29/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	619.0000	647.0000	4.523	0	0	0
29/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	561.0000	586.0000	4.456	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
29/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	686.0000	715.0000	4.227	0	0	0
29/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	484.0000	506.0000	4.545	0	0	0
29/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	177.0000	174.0000	(1.695)	0	0	0
29/09/2008	€ / R 2008/12/12	12.40	Put	Currency Future	0.0000	617.0000	100.000	0	0	0
29/09/2008	€ / R 2008/12/12	12.40	Call	Currency Future	0.0000	308.0000	100.000	0	0	0
29/09/2008	€ / R 2008/12/12	12.50	Put	Currency Future	0.0000	688.0000	100.000	0	0	0
29/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	0.0000	549.0000	100.000	0	0	0
29/09/2008	€ / R 2008/12/12	12.50	Call	Currency Future	0.0000	279.0000	100.000	0	0	0
29/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	0.0000	340.0000	100.000	0	0	0
29/09/2008	€ / R 2009/03/16			Currency Future	12.2882	12.3317	0.354	0.0000	0.0000	12,815
29/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	532.0000	561.0000	5.451	0	0	0
29/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	861.0000	845.0000	(1.858)	0	0	0
29/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	625.0000	657.0000	5.120	0	0	0
29/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	687.0000	722.0000	5.095	0	0	0
29/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	636.0000	625.0000	(1.730)	0	0	0
29/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	499.0000	527.0000	5.611	0	0	0
29/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	549.0000	540.0000	(1.639)	0	0	0
29/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	794.0000	779.0000	(1.889)	0	0	0
29/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	586.0000	617.0000	5.290	0	0	0
29/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	697.0000	685.0000	(1.722)	0	0	0
29/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	549.0000	579.0000	5.464	0	0	0
29/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	375.0000	373.0000	(0.533)	0	0	0
29/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	761.0000	747.0000	(1.840)	0	0	0
29/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	666.0000	700.0000	5.105	0	0	0
29/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	863.0000	905.0000	4.867	0	0	0
29/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	779.0000	816.0000	4.750	0	0	0
29/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	441.0000	434.0000	(1.587)	0	0	0
29/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	732.0000	767.0000	4.781	0	0	0
29/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	395.0000	393.0000	(0.506)	0	0	0
29/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	833.0000	874.0000	4.922	0	0	0
29/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	355.0000	354.0000	(0.282)	0	0	0
29/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	894.0000	936.0000	4.698	0	0	0
29/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,023.0000	1,066.0000	4.203	0	0	0
29/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	493.0000	485.0000	(1.623)	0	0	0
29/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	285.0000	284.0000	(0.351)	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
29/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	415.0000	413.0000	(0.482)	0	0	0
29/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	319.0000	318.0000	(0.313)	0	0	0
29/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	957.0000	1,000.0000	4.493	0	0	0
29/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	687.0000	722.0000	5.095	0	0	0
29/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	804.0000	845.0000	5.100	0	0	0
29/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	578.0000	568.0000	(1.730)	0	0	0
29/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,057.0000	1,100.0000	4.068	0	0	0
29/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	269.0000	269.0000	-	0	0	0
29/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	990.0000	1,033.0000	4.343	0	0	0
29/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	301.0000	301.0000	-	0	0	0
29/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	925.0000	967.0000	4.541	0	0	0
29/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	567.0000	598.0000	5.467	0	0	0
29/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	625.0000	657.0000	5.120	0	0	0
29/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	549.0000	540.0000	(1.639)	0	0	0
29/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	729.0000	716.0000	(1.783)	0	0	0
29/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	375.0000	373.0000	(0.533)	0	0	0
29/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	667.0000	655.0000	(1.799)	0	0	0
29/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	337.0000	336.0000	(0.297)	0	0	0
29/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	605.0000	637.0000	5.289	0	0	0
29/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	863.0000	905.0000	4.867	0	0	0
29/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	636.0000	625.0000	(1.730)	0	0	0
29/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	493.0000	485.0000	(1.623)	0	0	0
29/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	732.0000	767.0000	4.781	0	0	0
29/09/2008	€ / R 2009/03/16	12.75	Call	Currency Future	465.0000	495.0000	6.452	0	0	0
29/09/2008	€ / R 2009/03/16	12.75	Put	Currency Future	927.0000	913.0000	(1.510)	0	0	0
29/09/2008	€ / R 2009/03/16	12.85	Call	Currency Future	430.0000	458.0000	6.512	0	0	0
29/09/2008	€ / R 2009/03/16	12.85	Put	Currency Future	991.0000	977.0000	(1.413)	0	0	0
29/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	861.0000	845.0000	(1.858)	0	0	0
29/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	794.0000	779.0000	(1.889)	0	0	0
29/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	499.0000	527.0000	5.611	0	0	0
29/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	532.0000	561.0000	5.451	0	0	0
29/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	607.0000	597.0000	(1.647)	0	0	0
29/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	645.0000	678.0000	5.116	0	0	0
29/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	709.0000	744.0000	4.937	0	0	0
29/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	521.0000	512.0000	(1.727)	0	0	0
29/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	467.0000	459.0000	(1.713)	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
29/09/2008	€ / R	2009/03/16	12.00	Call	Currency Future	755.0000	791.0000	4.768	0	0	0
29/09/2008	€ / R	2009/03/16	12.10	Put	Currency Future	521.0000	512.0000	(1.727)	0	0	0
29/09/2008	€ / R	2009/03/16	12.60	Call	Currency Future	515.0000	544.0000	5.631	0	0	0
29/09/2008	€ / R	2009/03/16	12.60	Put	Currency Future	827.0000	812.0000	(1.814)	0	0	0
29/09/2008	€ / R	2009/03/16	12.70	Call	Currency Future	484.0000	511.0000	5.579	0	0	0
29/09/2008	€ / R	2009/03/16	12.70	Put	Currency Future	896.0000	879.0000	(1.897)	0	0	0
29/09/2008	€ / R	2009/03/16	12.10	Call	Currency Future	709.0000	744.0000	4.937	0	0	0
29/09/2008	€ / R	2009/06/12			Currency Future	12.4823	12.5380	0.446	12.5400	12.5400	50
29/09/2008	€ / R	2009/06/12	12.70	Call	Currency Future	708.0000	751.0000	6.073	0	0	0
29/09/2008	€ / R	2009/06/12	12.70	Put	Currency Future	926.0000	913.0000	(1.404)	0	0	0
29/09/2008	€ / R	2009/06/12	12.40	Call	Currency Future	824.0000	870.0000	5.583	0	0	0
29/09/2008	€ / R	2009/06/12	11.90	Call	Currency Future	1,068.0000	1,123.0000	5.150	0	0	0
29/09/2008	€ / R	2009/06/12	12.60	Put	Currency Future	862.0000	850.0000	(1.392)	0	0	0
29/09/2008	€ / R	2009/06/12	11.70	Call	Currency Future	1,191.0000	1,247.0000	4.702	0	0	0
29/09/2008	€ / R	2009/06/12	12.85	Put	Currency Future	1,024.0000	1,010.0000	(1.367)	0	0	0
29/09/2008	€ / R	2009/06/12	11.80	Call	Currency Future	1,128.0000	1,184.0000	4.965	0	0	0
29/09/2008	€ / R	2009/06/12	12.35	Call	Currency Future	845.0000	892.0000	5.562	0	0	0
29/09/2008	€ / R	2009/06/12	11.80	Put	Currency Future	446.0000	446.0000	-	0	0	0
29/09/2008	€ / R	2009/06/12	11.70	Put	Currency Future	408.0000	409.0000	0.245	0	0	0
29/09/2008	€ / R	2009/06/12	12.60	Call	Currency Future	744.0000	788.0000	5.914	0	0	0
29/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	981.0000	1,035.0000	5.505	0	0	0
29/09/2008	€ / R	2009/06/12	11.90	Put	Currency Future	485.0000	485.0000	-	0	0	0
29/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	953.0000	1,007.0000	5.666	0	0	0
29/09/2008	€ / R	2009/06/12	12.05	Put	Currency Future	549.0000	547.0000	(0.364)	0	0	0
29/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	930.0000	979.0000	5.269	0	0	0
29/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	598.0000	591.0000	(1.171)	0	0	0
29/09/2008	€ / R	2009/06/12	11.85	Put	Currency Future	465.0000	465.0000	-	0	0	0
29/09/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,098.0000	1,153.0000	5.009	0	0	0
29/09/2008	€ / R	2009/06/12	12.00	Put	Currency Future	527.0000	526.0000	(0.190)	0	0	0
29/09/2008	€ / R	2009/06/12	11.65	Put	Currency Future	390.0000	392.0000	0.513	0	0	0
29/09/2008	€ / R	2009/06/12	11.65	Call	Currency Future	1,223.0000	1,280.0000	4.661	0	0	0
29/09/2008	€ / R	2009/06/12	12.85	Call	Currency Future	657.0000	698.0000	6.240	0	0	0
29/09/2008	€ / R	2009/06/12	12.35	Put	Currency Future	712.0000	704.0000	(1.124)	0	0	0
29/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	571.0000	569.0000	(0.350)	0	0	0
29/09/2008	€ / R	2009/06/12	12.75	Call	Currency Future	690.0000	732.0000	6.087	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
29/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,159.0000	1,215.0000	4.832	0	0	0
29/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	958.0000	944.0000	(1.461)	0	0	0
29/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	831.0000	820.0000	(1.324)	0	0	0
29/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	801.0000	790.0000	(1.373)	0	0	0
29/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,009.0000	1,064.0000	5.451	0	0	0
29/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	741.0000	732.0000	(1.215)	0	0	0
29/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	549.0000	547.0000	(0.364)	0	0	0
29/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	763.0000	808.0000	5.898	0	0	0
29/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	981.0000	1,035.0000	5.505	0	0	0
29/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	427.0000	427.0000	-	0	0	0
29/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	783.0000	828.0000	5.747	0	0	0
29/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	712.0000	704.0000	(1.124)	0	0	0
29/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	506.0000	505.0000	(0.198)	0	0	0
29/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,098.0000	1,153.0000	5.009	0	0	0
29/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	465.0000	465.0000	-	0	0	0
29/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,038.0000	1,093.0000	5.299	0	0	0
29/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	726.0000	769.0000	5.923	0	0	0
29/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	845.0000	892.0000	5.562	0	0	0
29/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	763.0000	808.0000	5.898	0	0	0
29/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	894.0000	881.0000	(1.454)	0	0	0
29/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	831.0000	820.0000	(1.324)	0	0	0
29/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	655.0000	646.0000	(1.374)	0	0	0
29/09/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,152.0000	1,138.0000	(1.215)	0	0	0
29/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	887.0000	934.0000	5.299	0	0	0
29/09/2008	€ / R 2009/06/12	12.95	Call	Currency Future	621.0000	664.0000	6.924	0	0	0
29/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	894.0000	881.0000	(1.454)	0	0	0
29/09/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,089.0000	1,076.0000	(1.194)	0	0	0
29/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	726.0000	769.0000	5.923	0	0	0
29/09/2008	€ / R 2009/06/12	13.05	Call	Currency Future	584.0000	626.0000	7.192	0	0	0
29/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	803.0000	849.0000	5.729	0	0	0
29/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	771.0000	761.0000	(1.297)	0	0	0
29/09/2008	€ / R 2009/06/12	12.30	Call	Currency Future	866.0000	913.0000	5.427	0	0	0
29/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	953.0000	1,007.0000	5.666	0	0	0
29/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	571.0000	569.0000	(0.350)	0	0	0
29/09/2008	€ / R 2009/06/12	12.20	Put	Currency Future	626.0000	619.0000	(1.118)	0	0	0
29/09/2008	€ / R 2009/06/12	12.20	Call	Currency Future	908.0000	957.0000	5.396	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
29/09/2008	€ / R	2009/06/12	12.30	Put	Currency Future	684.0000	675.0000	(1.316)	0	0	0
29/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	598.0000	591.0000	(1.171)	0	0	0
29/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	930.0000	979.0000	5.269	0	0	0
29/09/2008	€ / R	2009/06/12	12.90	Call	Currency Future	641.0000	681.0000	6.240	0	0	0
29/09/2008	€ / R	2009/06/12	12.60	Put	Currency Future	862.0000	850.0000	(1.392)	0	0	0
29/09/2008	€ / R	2009/06/12	12.80	Call	Currency Future	673.0000	715.0000	6.241	0	0	0
29/09/2008	€ / R	2009/06/12	12.80	Put	Currency Future	991.0000	977.0000	(1.413)	0	0	0
29/09/2008	€ / R	2009/06/12	12.90	Put	Currency Future	1,058.0000	1,043.0000	(1.418)	0	0	0
29/09/2008	€ / R	2009/06/12	12.85	Call	Currency Future	657.0000	698.0000	6.240	0	0	0
29/09/2008	€ / R	2009/06/12	12.85	Put	Currency Future	1,024.0000	1,010.0000	(1.367)	0	0	0
29/09/2008	€ / R	2009/06/12	12.60	Call	Currency Future	744.0000	788.0000	5.914	0	0	0
29/09/2008	ALBI	2008/11/06			Index Future	275.2980	274.2970	(0.364)	0.0000	0.0000	603
29/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	103,158.0000	93,224.0000	(9.630)	0	0	0
29/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	178.0000	254.0000	42.697	0	0	0
29/09/2008	ALBI	2009/02/05			Index Future	283.6180	282.5860	(0.364)	0.0000	0.0000	0
29/09/2008	ALBI	2009/05/07			Index Future	291.7300	291.7810	0.017	0.0000	0.0000	0
29/09/2008	CRD1	2008/11/06			Index Future	115.9190	115.4700	(0.387)	0.0000	0.0000	6
29/09/2008	CRD1	2009/02/05			Index Future	119.3390	118.8770	(0.387)	0.0000	0.0000	0
29/09/2008	CRD1	2009/05/07			Index Future	122.8030	122.3290	(0.386)	0.0000	0.0000	0
29/09/2008	GOVI	2008/11/06			jGovi	276.9460	276.0520	(0.323)	0.0000	0.0000	150
29/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,774.0000	29,821.0000	(18.907)	0	0	0
29/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	7,314.0000	9,301.0000	27.167	0	0	0
29/09/2008	GOVI	2009/02/05			jGovi	285.1175	284.1990	(0.322)	0.0000	0.0000	254
29/09/2008	GOVI	2009/05/07			jGovi	293.3945	292.4510	(0.322)	0.0000	0.0000	0
29/09/2008	ILBI	2008/11/06			Index Future	328.3140	328.2520	(0.019)	0.0000	0.0000	1

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
29/09/2008	ILBI	2009/02/05			Index Future	337.8780	337.8320	(0.014)	0.0000	0.0000	0
29/09/2008	ILBI	2009/05/07			Index Future	348.0090	347.9010	(0.031)	0.0000	0.0000	0
29/09/2008	J153	2010/08/31			jSwap	10.7920	10.8350	0.398	0.0000	0.0000	0
29/09/2008	J157	2015/09/15			jSwap	9.5230	9.5460	0.242	0.0000	0.0000	0
29/09/2008	J186	2026/12/21			jSwap	8.7750	8.8190	0.501	0.0000	0.0000	0
29/09/2008	J201	2014/12/22			jSwap	9.7270	9.7520	0.257	0.0000	0.0000	0
29/09/2008	J203	2017/09/15			jSwap	9.3650	9.3970	0.342	0.0000	0.0000	0
29/09/2008	J204	2018/12/21			jSwap	9.3870	9.4260	0.415	0.0000	0.0000	0
29/09/2008	J207	2020/01/15			jSwap	9.2680	9.3120	0.475	0.0000	0.0000	0
29/09/2008	JBAR	2005/12/21			jBar	12.0500	12.0580	0.066	0.0000	0.0000	0
29/09/2008	JFRA	2008/11/06			jFra	11.9990	11.9950	(0.033)	0.0000	0.0000	0
29/09/2008	JFRA	2009/02/05			jFra	11.6160	11.6620	0.396	0.0000	0.0000	0
29/09/2008	JFRA	2009/05/07			jFra	10.9700	11.0190	0.447	0.0000	0.0000	0
29/09/2008	JFRA	2009/08/06			jFra	10.2560	10.3280	0.702	0.0000	0.0000	0
29/09/2008	JFRA	2009/11/05			jFra	9.9040	9.9710	0.676	0.0000	0.0000	0
29/09/2008	JN02	2008/11/06			jNote	10.3840	10.4280	0.424	0.0000	0.0000	0
29/09/2008	JN02	2009/02/05			jNote	9.9990	10.0480	0.490	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
29/09/2008	JN02	2009/05/07			jNote	9.6510	9.6950	0.456	0.0000	0.0000	0
29/09/2008	JN05	2008/11/07			jNote	9.3040	9.3810	0.828	0.0000	0.0000	0
29/09/2008	JN05	2009/02/05			jNote	9.3280	9.3660	0.407	0.0000	0.0000	0
29/09/2008	JN05	2009/05/07			jNote	9.1590	9.1940	0.382	0.0000	0.0000	0
29/09/2008	JN10	2008/11/07			jNote	8.9660	9.0400	0.825	0.0000	0.0000	0
29/09/2008	JN10	2009/02/05			jNote	8.9880	9.0310	0.478	0.0000	0.0000	0
29/09/2008	JN10	2009/05/07			jNote	8.8710	8.9140	0.485	0.0000	0.0000	0
29/09/2008	JROD	2008/09/30			jRod	11.7950	11.7960	0.008	0.0000	0.0000	0
29/09/2008	JROD	2008/10/31			jRod	11.8400	11.8380	(0.017)	0.0000	0.0000	0
29/09/2008	JROD	2008/11/28			jRod	11.9260	11.9280	0.017	0.0000	0.0000	0
29/09/2008	JROD	2008/12/31			jRod	11.9250	11.9290	0.034	0.0000	0.0000	0
29/09/2008	OTH1	2008/11/06			Index Future	266.2230	264.7650	(0.548)	0.0000	0.0000	9
29/09/2008	OTH1	2009/02/05			Index Future	274.0780	272.5780	(0.547)	0.0000	0.0000	0
29/09/2008	OTH1	2009/05/07			Index Future	282.0350	280.4930	(0.547)	0.0000	0.0000	0
29/09/2008	R153	2008/11/06			Bond Future	9.3050	9.3510	0.494	0.0000	0.0000	8,722
29/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	391.0000	339.0000	(13.299)	0	0	0
29/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	484.0000	510.0000	5.372	0	0	0
29/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	743.0000	783.0000	5.384	0	0	0
29/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	226.0000	188.0000	(16.814)	0	0	700
29/09/2008	R153	2009/02/05			Bond Future	8.8470	8.9010	0.610	0.0000	0.0000	3

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
29/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	223.0000	233.0000	4.484	0	0	0
29/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,908.0000	1,838.0000	(3.669)	0	0	0
29/09/2008	R153	2009/05/07			Bond Future	8.2410	8.3060	0.789	0.0000	0.0000	0
29/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,122.0000	1,142.0000	1.783	0	0	0
29/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,386.0000	2,324.0000	(2.598)	0	0	0
29/09/2008	R157	2008/11/06			Bond Future	8.7570	8.8310	0.845	8.8100	8.8100	9,373
29/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	18.0000	18.0000	-	0	0	300
29/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	231.0000	258.0000	11.688	0	0	1,000
29/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	8,347.0000	7,917.0000	(5.152)	0	0	0
29/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,472.0000	4,067.0000	(9.056)	0	0	500
29/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,455.0000	1,195.0000	(17.869)	0	0	700
29/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,496.0000	1,667.0000	11.430	0	0	0
29/09/2008	R157	2009/02/05			Bond Future	8.6050	8.6820	0.895	0.0000	0.0000	5,094
29/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	924.0000	1,001.0000	8.333	0	0	0
29/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	3,146.0000	2,876.0000	(8.582)	0	0	600
29/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,284.0000	1,387.0000	8.022	0	0	0
29/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,322.0000	2,491.0000	7.278	0	0	0
29/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	8,104.0000	7,706.0000	(4.911)	0	0	0
29/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,895.0000	4,560.0000	(6.844)	0	0	0
29/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	464.0000	505.0000	8.836	0	0	600
29/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,898.0000	5,537.0000	(6.121)	0	0	600
29/09/2008	R157	2009/05/07			Bond Future	8.4400	8.5200	0.948	0.0000	0.0000	0
29/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	5,146.0000	4,838.0000	(5.985)	0	0	0
29/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,074.0000	2,210.0000	6.557	0	0	0
29/09/2008	R186	2008/11/06			Bond Future	8.4530	8.5450	1.088	8.5100	8.5100	4,975
29/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	598.0000	1,042.0000	74.247	0	0	0
29/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,089.0000	575.0000	(47.199)	0	0	0
29/09/2008	R186	2009/02/05			Bond Future	8.3430	8.4370	1.127	0.0000	0.0000	2,500
29/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	9,031.0000	8,051.0000	(10.852)	0	0	0
29/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6.0000	12.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2008	R186	2009/05/07			Bond Future	8.2340	8.3310	1.178	0.0000	0.0000	0
29/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	7,846.0000	6,880.0000	(12.312)	0	0	0
29/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	101.0000	158.0000	56.436	0	0	0
29/09/2008	R196	2008/11/06			Bond Future	11.6840	11.1950	(4.185)	0.0000	0.0000	0
29/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	334.0000	357.0000	6.886	0	0	0
29/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,200.0000	1,080.0000	(10.000)	0	0	0
29/09/2008	R196	2009/02/05			Bond Future	11.0140	11.1950	1.643	0.0000	0.0000	0
29/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,260.0000	1,250.0000	(0.794)	0	0	0
29/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,246.0000	1,227.0000	(1.525)	0	0	0
29/09/2008	R196	2009/05/07			Bond Future	11.1700	11.1950	0.224	0.0000	0.0000	0
29/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,609.0000	1,602.0000	(0.435)	0	0	0
29/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,559.0000	1,545.0000	(0.898)	0	0	0
29/09/2008	R201	2008/11/06			Bond Future	8.8670	8.9410	0.835	0.0000	0.0000	1,000
29/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	452.0000	312.0000	(30.973)	0	0	0
29/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	995.0000	1,197.0000	20.302	0	0	0
29/09/2008	R201	2009/02/05			Bond Future	8.7010	8.7780	0.885	0.0000	0.0000	2
29/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,800.0000	2,519.0000	(10.036)	0	0	0
29/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	355.0000	421.0000	18.592	0	0	0
29/09/2008	R201	2009/05/07			Bond Future	8.5310	8.6120	0.949	0.0000	0.0000	0
29/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	505.0000	577.0000	14.257	0	0	0
29/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,617.0000	3,333.0000	(7.852)	0	0	0
29/09/2008	R203	2008/11/06			Bond Future	8.7410	8.8240	0.950	0.0000	0.0000	0
29/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	175.0000	86.0000	(50.857)	0	0	0
29/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,624.0000	2,028.0000	24.877	0	0	0
29/09/2008	R203	2009/02/05			Bond Future	8.5950	8.6810	1.001	0.0000	0.0000	0
29/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,922.0000	3,467.0000	(11.601)	0	0	0
29/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	147.0000	199.0000	35.374	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
29/09/2008	R203	2009/05/07			Bond Future	8.4430	8.5330	1.066	0.0000	0.0000	0
29/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	439.0000	545.0000	24.146	0	0	0
29/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,636.0000	3,216.0000	(11.551)	0	0	0
29/09/2008	R204	2008/11/06			Bond Future	8.7330	8.8160	0.950	0.0000	0.0000	3,126
29/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	164.0000	76.0000	(53.659)	0	0	0
29/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,673.0000	2,116.0000	26.479	0	0	0
29/09/2008	R204	2009/02/05			Bond Future	8.5990	8.6840	0.988	0.0000	0.0000	9
29/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	4,147.0000	3,649.0000	(12.009)	0	0	0
29/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	102.0000	145.0000	42.157	0	0	0
29/09/2008	R204	2009/05/07			Bond Future	8.4630	8.5510	1.040	0.0000	0.0000	0
29/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,749.0000	3,299.0000	(12.003)	0	0	0
29/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	409.0000	517.0000	26.406	0	0	0
29/09/2008	R206	2008/11/06			Bond Future	8.8620	8.9360	0.835	0.0000	0.0000	610
29/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
29/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,485.0000	3,770.0000	8.178	0	0	0
29/09/2008	R206	2009/02/05			Bond Future	8.6440	8.7220	0.902	0.0000	0.0000	0
29/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	341.0000	397.0000	16.422	0	0	0
29/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,631.0000	2,389.0000	(9.198)	0	0	0
29/09/2008	R206	2009/05/07			Bond Future	8.4210	8.5040	0.986	0.0000	0.0000	0
29/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,818.0000	2,592.0000	(8.020)	0	0	0
29/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	692.0000	775.0000	11.994	0	0	0
29/09/2008	R207	2008/11/06			Bond Future	8.7070	8.7890	0.942	0.0000	0.0000	0
29/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,534.0000	1,980.0000	29.074	0	0	0
29/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	161.0000	71.0000	(55.901)	0	0	0
29/09/2008	R207	2009/02/05			Bond Future	8.5800	8.6650	0.991	0.0000	0.0000	0
29/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,325.0000	3,802.0000	(12.092)	0	0	0
29/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	63.0000	96.0000	52.381	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
29/09/2008	R207	2009/05/07			Bond Future	8.4580	8.5450	1.029	0.0000	0.0000	0
29/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,787.0000	3,317.0000	(12.411)	0	0	0
29/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	323.0000	420.0000	30.031	0	0	0
29/09/2008	R209	2008/11/06			Bond Future	8.0920	8.1830	1.125	0.0000	0.0000	6,546
29/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
29/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,233.0000	4,054.0000	25.394	0	0	0
29/09/2008	R209	2009/02/05			Bond Future	8.0000	8.0930	1.162	0.0000	0.0000	0
29/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,482.0000	7,627.0000	(10.080)	0	0	0
29/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2008	R209	2009/05/07			Bond Future	7.9100	8.0040	1.188	0.0000	0.0000	0
29/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
29/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	9,313.0000	8,436.0000	(9.417)	0	0	0
29/09/2008	TRT1	2008/11/06			Index Future	273.4040	272.5020	(0.330)	0.0000	0.0000	300
29/09/2008	TRT1	2009/02/05			Index Future	281.4710	280.5430	(0.330)	0.0000	0.0000	0
29/09/2008	TRT1	2009/05/07			Index Future	289.6420	288.6890	(0.329)	0.0000	0.0000	0
29/09/2008	ZAAD	2008/12/12			Currency Future	6.8110	6.7768	(0.502)	0.0000	0.0000	4,844
29/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	64.0000	73.0000	14.063	0	0	0
29/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	375.0000	350.0000	(6.667)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	452.0000	424.0000	(6.195)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
29/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	117.0000	130.0000	11.111	0	0	0
29/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	626.0000	595.0000	(4.952)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	291.0000	312.0000	7.216	0	0	0
29/09/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	483.0000	508.0000	5.176	0	0	0
29/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
29/09/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	537.0000	507.0000	(5.587)	0	0	0
29/09/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	521.0000	548.0000	5.182	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
29/09/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
29/09/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	251.0000	232.0000	(7.570)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	137.0000	125.0000	(8.759)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	364.0000	387.0000	6.319	0	0	0
29/09/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	224.0000	243.0000	8.482	0	0	0
29/09/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	185.0000	170.0000	(8.108)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	442.0000	467.0000	5.656	0	0	0
29/09/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	205.0000	188.0000	(8.293)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	194.0000	212.0000	9.278	0	0	0
29/09/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	402.0000	426.0000	5.970	0	0	0
29/09/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	140.0000	155.0000	10.714	0	0	0
29/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	256.0000	277.0000	8.203	0	0	0
29/09/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	227.0000	209.0000	(7.930)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	413.0000	386.0000	(6.538)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	673.0000	641.0000	(4.755)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
29/09/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	326.0000	349.0000	7.055	0	0	0
29/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	256.0000	277.0000	8.203	0	0	0
29/09/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
29/09/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	166.0000	182.0000	9.639	0	0	0
29/09/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	581.0000	550.0000	(5.336)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	494.0000	465.0000	(5.870)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
29/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	413.0000	386.0000	(6.538)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
29/09/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
29/09/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
29/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	41.0000	47.0000	14.634	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
29/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	452.0000	424.0000	(6.195)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	340.0000	316.0000	(7.059)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
29/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	291.0000	312.0000	7.216	0	0	0
29/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
29/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	442.0000	467.0000	5.656	0	0	0
29/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	117.0000	130.0000	11.111	0	0	0
29/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
29/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	307.0000	285.0000	(7.166)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	96.0000	108.0000	12.500	0	0	0
29/09/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	601.0000	629.0000	4.659	0	0	0
29/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	364.0000	387.0000	6.319	0	0	0
29/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	340.0000	316.0000	(7.059)	0	0	0
29/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
29/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
29/09/2008	ZAAD	2009/03/16			Currency Future	6.8976	6.8663	(0.454)	0.0000	0.0000	410
29/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	306.0000	295.0000	(3.595)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	588.0000	609.0000	3.571	0	0	0
29/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	371.0000	394.0000	6.199	0	0	0
29/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	308.0000	329.0000	6.818	0	0	0
29/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	250.0000	270.0000	8.000	0	0	0
29/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	269.0000	260.0000	(3.346)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	348.0000	336.0000	(3.448)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	395.0000	382.0000	(3.291)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	197.0000	215.0000	9.137	0	0	0
29/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	0.0000	529.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	514.0000	496.0000	(3.502)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	89.0000	99.0000	11.236	0	0	0
29/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	587.0000	565.0000	(3.748)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	0.0000	499.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	116.0000	130.0000	12.069	0	0	0
29/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	339.0000	361.0000	6.490	0	0	0
29/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	0.0000	215.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	67.0000	75.0000	11.940	0	0	0
29/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	287.0000	277.0000	(3.484)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	625.0000	603.0000	(3.520)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	0.0000	361.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	348.0000	336.0000	(3.448)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	0.0000	113.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	306.0000	295.0000	(3.595)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	439.0000	463.0000	5.467	0	0	0
29/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	0.0000	407.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	237.0000	229.0000	(3.376)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	0.0000	277.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	308.0000	329.0000	6.818	0	0	0
29/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	0.0000	191.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	250.0000	270.0000	8.000	0	0	0
29/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	278.0000	299.0000	7.554	0	0	0
29/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	665.0000	641.0000	(3.609)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	326.0000	315.0000	(3.374)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	405.0000	428.0000	5.679	0	0	0
29/09/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	623.0000	645.0000	3.531	0	0	0
29/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	134.0000	148.0000	10.448	0	0	0
29/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	102.0000	113.0000	10.784	0	0	0
29/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	550.0000	529.0000	(3.818)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	481.0000	464.0000	(3.534)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
29/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
29/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	422.0000	407.0000	(3.555)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	171.0000	162.0000	(5.263)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	223.0000	242.0000	8.520	0	0	0
29/09/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	549.0000	574.0000	4.554	0	0	0
29/09/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	197.0000	191.0000	(3.046)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	450.0000	435.0000	(3.333)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	174.0000	191.0000	9.770	0	0	0
29/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	705.0000	681.0000	(3.404)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	660.0000	682.0000	3.333	0	0	0
29/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	371.0000	358.0000	(3.504)	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
29/09/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	153.0000	169.0000	10.458	0	0	0
29/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	588.0000	609.0000	3.571	0	0	0
29/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	512.0000	536.0000	4.688	0	0	0
29/09/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	49.0000	56.0000	14.286	0	0	0
29/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	89.0000	99.0000	11.236	0	0	0
29/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	395.0000	382.0000	(3.291)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	405.0000	428.0000	5.679	0	0	0
29/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
29/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	475.0000	499.0000	5.053	0	0	0
29/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	134.0000	148.0000	10.448	0	0	0
29/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	481.0000	464.0000	(3.534)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	197.0000	215.0000	9.137	0	0	0
29/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	587.0000	565.0000	(3.748)	0	0	0
29/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	747.0000	722.0000	(3.347)	0	0	0
29/09/2008	ZAAD	2009/06/12			Currency Future	6.9812	6.9499	(0.448)	0.0000	0.0000	100
29/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	462.0000	488.0000	5.628	0	0	0
29/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	343.0000	338.0000	(1.458)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	441.0000	433.0000	(1.814)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	0.0000	322.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	420.0000	412.0000	(1.905)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	257.0000	250.0000	(2.724)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	281.0000	305.0000	8.541	0	0	0
29/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	339.0000	362.0000	6.785	0	0	0
29/09/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	0.0000	184.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	124.0000	137.0000	10.484	0	0	0
29/09/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	0.0000	528.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	463.0000	455.0000	(1.728)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	0.0000	228.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	0.0000	584.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	705.0000	687.0000	(2.553)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	398.0000	423.0000	6.281	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
29/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	124.0000	137.0000	10.484	0	0	0
29/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	705.0000	687.0000	(2.553)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	676.0000	700.0000	3.550	0	0	0
29/09/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	153.0000	168.0000	9.804	0	0	0
29/09/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	634.0000	617.0000	(2.681)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	429.0000	455.0000	6.061	0	0	0
29/09/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	567.0000	555.0000	(2.116)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	379.0000	373.0000	(1.583)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	186.0000	205.0000	10.215	0	0	0
29/09/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	745.0000	770.0000	3.356	0	0	0
29/09/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	0.0000	522.0000	100.000	0	0	0
29/09/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	486.0000	477.0000	(1.852)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	565.0000	592.0000	4.779	0	0	0
29/09/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	269.0000	266.0000	(1.115)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	638.0000	666.0000	4.389	0	0	0
29/09/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	241.0000	235.0000	(2.490)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	226.0000	220.0000	(2.655)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	710.0000	735.0000	3.521	0	0	0
29/09/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	539.0000	528.0000	(2.041)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	208.0000	228.0000	9.615	0	0	0
29/09/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	495.0000	522.0000	5.455	0	0	0
29/09/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	296.0000	292.0000	(1.351)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	368.0000	392.0000	6.522	0	0	0
29/09/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	326.0000	322.0000	(1.227)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	309.0000	334.0000	8.091	0	0	0
29/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	441.0000	433.0000	(1.814)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	399.0000	392.0000	(1.754)	0	0	0
29/09/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	676.0000	700.0000	3.550	0	0	0
29/09/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	255.0000	278.0000	9.020	0	0	0
29/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	309.0000	334.0000	8.091	0	0	0
29/09/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	601.0000	629.0000	4.659	0	0	0
29/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	512.0000	502.0000	(1.953)	0	0	0
29/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	230.0000	252.0000	9.565	0	0	0
29/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	230.0000	252.0000	9.565	0	0	0
29/09/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	257.0000	250.0000	(2.724)	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
29/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	512.0000	502.0000	(1.953)	0	0	0
29/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	311.0000	307.0000	(1.286)	0	0	0
29/09/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	282.0000	279.0000	(1.064)	0	0	0
29/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	530.0000	557.0000	5.094	0	0	0
29/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	420.0000	412.0000	(1.905)	0	0	0
29/09/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	99.0000	111.0000	12.121	0	0	0
29/09/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	781.0000	761.0000	(2.561)	0	0	0
29/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	530.0000	557.0000	5.094	0	0	0
29/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	339.0000	362.0000	6.785	0	0	0
29/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	311.0000	307.0000	(1.286)	0	0	0

Grand Total:

387,154