



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/09/2008

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
23/09/2008	\$ / R 2008/12/12			Currency Future	8.1254	8.3212	2.410	8.3700	8.1100	218,261
23/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	543.0000	412.0000	(24.125)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	169.0000	233.0000	37.870	0	0	0
23/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	273.0000	184.0000	(32.601)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	298.0000	405.0000	35.906	0	0	0
23/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	218.0000	143.0000	(34.404)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	469.0000	347.0000	(26.013)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	194.0000	268.0000	38.144	0	0	20
23/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	398.0000	287.0000	(27.889)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	224.0000	308.0000	37.500	0	0	0
23/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	343.0000	464.0000	35.277	0	0	0
23/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	95.0000	149.0000	56.842	0	0	0
23/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	770.0000	627.0000	(18.571)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	140.0000	203.0000	45.000	0	0	0
23/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	140.0000	203.0000	45.000	0	0	0
23/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	615.0000	482.0000	(21.626)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	116.0000	177.0000	52.586	0	0	0
23/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	333.0000	232.0000	(30.330)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	615.0000	482.0000	(21.626)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	258.0000	353.0000	36.822	0	0	0
23/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	298.0000	405.0000	35.906	0	0	0
23/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	333.0000	232.0000	(30.330)	0	0	0
23/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	395.0000	530.0000	34.177	0	0	0
23/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	170.0000	109.0000	(35.882)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	273.0000	184.0000	(32.601)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	691.0000	556.0000	(19.537)	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
23/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	258.0000	353.0000	36.822	0	0	0
23/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	395.0000	530.0000	34.177	0	0	0
23/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	129.0000	83.0000	(35.659)	0	0	0
23/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	522.0000	684.0000	31.034	0	0	0
23/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	170.0000	109.0000	(35.882)	0	0	0
23/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	224.0000	308.0000	37.500	0	0	0
23/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	398.0000	287.0000	(27.889)	0	0	0
23/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	96.0000	62.0000	(35.417)	0	0	0
23/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	455.0000	604.0000	32.747	0	0	0
23/09/2008	\$ / R 2009/03/16			Currency Future	8.2900	8.4874	2.381	8.5400	8.2900	26,712
23/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	531.0000	429.0000	(19.209)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	426.0000	532.0000	24.883	0	0	0
23/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	598.0000	489.0000	(18.227)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	338.0000	426.0000	26.036	0	0	0
23/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	564.0000	458.0000	(18.794)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	436.0000	344.0000	(21.101)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	371.0000	466.0000	25.606	0	0	0
23/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	490.0000	607.0000	23.878	0	0	0
23/09/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	407.0000	318.0000	(21.867)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	447.0000	555.0000	24.161	0	0	0
23/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	354.0000	446.0000	25.989	0	0	0
23/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	350.0000	269.0000	(23.143)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	407.0000	509.0000	25.061	0	0	0
23/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	296.0000	228.0000	(22.973)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	467.0000	372.0000	(20.343)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	668.0000	552.0000	(17.365)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	247.0000	326.0000	31.984	0	0	0
23/09/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	738.0000	619.0000	(16.125)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	278.0000	356.0000	28.058	0	0	0
23/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	308.0000	389.0000	26.299	0	0	0
23/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	807.0000	689.0000	(14.622)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	536.0000	666.0000	24.254	0	0	0
23/09/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	616.0000	766.0000	24.351	0	0	0
23/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	633.0000	520.0000	(17.852)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	323.0000	407.0000	26.006	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
23/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	498.0000	400.0000	(19.679)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	295.0000	373.0000	26.441	0	0	0
23/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	388.0000	488.0000	25.773	0	0	0
23/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	407.0000	509.0000	25.061	0	0	0
23/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	371.0000	466.0000	25.606	0	0	0
23/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	467.0000	372.0000	(20.343)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	879.0000	758.0000	(13.766)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	219.0000	295.0000	34.703	0	0	0
23/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	247.0000	326.0000	31.984	0	0	0
23/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	807.0000	689.0000	(14.622)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	531.0000	429.0000	(19.209)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	705.0000	585.0000	(17.021)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	378.0000	293.0000	(22.487)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	322.0000	247.0000	(23.292)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	468.0000	580.0000	23.932	0	0	0
23/09/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	226.0000	179.0000	(20.796)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	512.0000	634.0000	23.828	0	0	0
23/09/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	271.0000	211.0000	(22.140)	0	0	0
23/09/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	561.0000	698.0000	24.421	0	0	0
23/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	0.0000	407.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	0.0000	580.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	0.0000	520.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	247.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	0.0000	373.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	0.0000	341.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	0.0000	725.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	0.0000	312.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	0.0000	653.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	0.0000	585.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	0.0000	634.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	293.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/06/12			Currency Future	8.4482	8.6474	2.358	0.0000	0.0000	2,092
23/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	665.0000	571.0000	(14.135)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	447.0000	548.0000	22.595	0	0	0
23/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	463.0000	568.0000	22.678	0	0	0

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23/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	539.0000	454.0000	(15.770)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	401.0000	494.0000	23.192	0	0	0
23/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	802.0000	696.0000	(13.217)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	537.0000	652.0000	21.415	0	0	0
23/09/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	698.0000	601.0000	(13.897)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	619.0000	746.0000	20.517	0	0	0
23/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	601.0000	512.0000	(14.809)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	366.0000	461.0000	25.956	0	0	0
23/09/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	431.0000	530.0000	22.970	0	0	0
23/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	499.0000	610.0000	22.244	0	0	0
23/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	577.0000	697.0000	20.797	0	0	0
23/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	479.0000	400.0000	(16.493)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	868.0000	763.0000	(12.097)	0	0	0
23/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	334.0000	430.0000	28.743	0	0	0
23/09/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	732.0000	632.0000	(13.661)	0	0	0
23/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	935.0000	833.0000	(10.909)	0	0	0
23/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	304.0000	395.0000	29.934	0	0	0
23/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	868.0000	763.0000	(12.097)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	366.0000	461.0000	25.956	0	0	0
23/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	1,005.0000	898.0000	(10.647)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	421.0000	349.0000	(17.102)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	318.0000	273.0000	(14.151)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	499.0000	610.0000	22.244	0	0	0
23/09/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	367.0000	309.0000	(15.804)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	666.0000	807.0000	21.171	0	0	0
23/09/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	716.0000	870.0000	21.508	0	0	0
23/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	601.0000	512.0000	(14.809)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	463.0000	568.0000	22.678	0	0	0
23/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	569.0000	483.0000	(15.114)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	518.0000	630.0000	21.622	0	0	0
23/09/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	481.0000	589.0000	22.453	0	0	0
23/09/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	509.0000	426.0000	(16.306)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	450.0000	374.0000	(16.889)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	598.0000	721.0000	20.569	0	0	0
23/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	665.0000	571.0000	(14.135)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	632.0000	541.0000	(14.399)	0	0	0

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23/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	557.0000	674.0000	21.005	0	0	0
23/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	767.0000	664.0000	(13.429)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	415.0000	511.0000	23.133	0	0	0
23/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	970.0000	865.0000	(10.825)	0	0	0
23/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	901.0000	798.0000	(11.432)	0	0	0
23/09/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	318.0000	412.0000	29.560	0	0	0
23/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	383.0000	477.0000	24.543	0	0	0
23/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	349.0000	445.0000	27.507	0	0	0
23/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	835.0000	730.0000	(12.575)	0	0	0
23/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	0.0000	454.0000	100.000	0	0	0
23/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	0.0000	652.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12			Currency Future	14.9222	15.3862	3.109	15.4100	15.0000	15,932
23/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	634.0000	951.0000	50.000	0	0	0
23/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	312.0000	165.0000	(47.115)	0	0	0
23/09/2008	£ / R 2008/12/12	14.80	Call	Currency Future	537.0000	809.0000	50.652	0	0	0
23/09/2008	£ / R 2008/12/12	15.00	Call	Currency Future	453.0000	679.0000	49.890	0	0	0
23/09/2008	£ / R 2008/12/12	14.90	Call	Currency Future	493.0000	742.0000	50.507	0	0	0
23/09/2008	£ / R 2008/12/12	14.90	Put	Currency Future	471.0000	256.0000	(45.648)	0	0	0
23/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	515.0000	775.0000	50.485	0	0	0
23/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	442.0000	239.0000	(45.928)	0	0	0
23/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	473.0000	710.0000	50.106	0	0	0
23/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	336.0000	178.0000	(47.024)	0	0	0
23/09/2008	£ / R 2008/12/12	14.65	Call	Currency Future	609.0000	915.0000	50.246	0	0	0
23/09/2008	£ / R 2008/12/12	15.00	Put	Currency Future	531.0000	293.0000	(44.821)	0	0	0
23/09/2008	£ / R 2008/12/12	14.55	Put	Currency Future	289.0000	153.0000	(47.059)	0	0	0
23/09/2008	£ / R 2008/12/12	15.35	Call	Currency Future	327.0000	506.0000	54.740	0	0	0
23/09/2008	£ / R 2008/12/12	15.15	Call	Currency Future	400.0000	598.0000	49.500	0	0	0
23/09/2008	£ / R 2008/12/12	14.55	Call	Currency Future	661.0000	989.0000	49.622	0	0	0
23/09/2008	£ / R 2008/12/12	15.25	Put	Currency Future	691.0000	414.0000	(40.087)	0	0	0
23/09/2008	£ / R 2008/12/12	15.15	Put	Currency Future	627.0000	362.0000	(42.265)	0	0	0
23/09/2008	£ / R 2008/12/12	15.25	Call	Currency Future	364.0000	550.0000	51.099	0	0	0
23/09/2008	£ / R 2008/12/12	14.95	Put	Currency Future	501.0000	274.0000	(45.309)	0	0	0
23/09/2008	£ / R 2008/12/12	15.35	Put	Currency Future	755.0000	470.0000	(37.748)	0	0	0
23/09/2008	£ / R 2008/12/12	14.35	Call	Currency Future	783.0000	1,146.0000	46.360	0	0	0
23/09/2008	£ / R 2008/12/12	15.45	Call	Currency Future	293.0000	465.0000	58.703	0	0	0

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23/09/2008	£ / R 2008/12/12	14.45	Call	Currency Future	719.0000	1,066.0000	48.261	0	0	0
23/09/2008	£ / R 2008/12/12	15.45	Put	Currency Future	821.0000	529.0000	(35.566)	0	0	0
23/09/2008	£ / R 2008/12/12	14.35	Put	Currency Future	211.0000	110.0000	(47.867)	0	0	0
23/09/2008	£ / R 2008/12/12	15.55	Call	Currency Future	262.0000	427.0000	62.977	0	0	0
23/09/2008	£ / R 2008/12/12	15.05	Call	Currency Future	435.0000	651.0000	49.655	0	0	0
23/09/2008	£ / R 2008/12/12	14.45	Put	Currency Future	247.0000	130.0000	(47.368)	0	0	0
23/09/2008	£ / R 2008/12/12	15.55	Put	Currency Future	890.0000	591.0000	(33.596)	0	0	0
23/09/2008	£ / R 2008/12/12	14.80	Put	Currency Future	415.0000	223.0000	(46.265)	0	0	0
23/09/2008	£ / R 2008/12/12	15.05	Put	Currency Future	562.0000	315.0000	(43.950)	0	0	0
23/09/2008	£ / R 2008/12/12	14.75	Put	Currency Future	388.0000	207.0000	(46.649)	0	0	0
23/09/2008	£ / R 2008/12/12	14.75	Call	Currency Future	560.0000	843.0000	50.536	0	0	0
23/09/2008	£ / R 2008/12/12	14.70	Call	Currency Future	584.0000	878.0000	50.342	0	0	0
23/09/2008	£ / R 2008/12/12	15.70	Put	Currency Future	0.0000	690.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.70	Call	Currency Future	0.0000	376.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.60	Put	Currency Future	0.0000	623.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.60	Call	Currency Future	0.0000	409.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	14.70	Put	Currency Future	362.0000	192.0000	(46.961)	0	0	0
23/09/2008	£ / R 2008/12/12	15.50	Put	Currency Future	0.0000	559.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.80	Call	Currency Future	0.0000	346.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.50	Call	Currency Future	0.0000	445.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	417.0000	624.0000	49.640	0	0	0
23/09/2008	£ / R 2008/12/12	15.80	Put	Currency Future	0.0000	760.0000	100.000	0	0	0
23/09/2008	£ / R 2008/12/12	14.50	Call	Currency Future	689.0000	1,027.0000	49.057	0	0	0
23/09/2008	£ / R 2008/12/12	15.20	Call	Currency Future	383.0000	574.0000	49.869	0	0	0
23/09/2008	£ / R 2008/12/12	14.40	Put	Currency Future	227.0000	119.0000	(47.577)	0	0	0
23/09/2008	£ / R 2008/12/12	15.30	Put	Currency Future	723.0000	442.0000	(38.866)	0	0	0
23/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	594.0000	338.0000	(43.098)	0	0	0
23/09/2008	£ / R 2008/12/12	15.30	Call	Currency Future	345.0000	528.0000	53.043	0	0	0
23/09/2008	£ / R 2008/12/12	14.40	Call	Currency Future	749.0000	1,106.0000	47.664	0	0	0
23/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	594.0000	338.0000	(43.098)	0	0	0
23/09/2008	£ / R 2008/12/12	14.50	Put	Currency Future	267.0000	141.0000	(47.191)	0	0	0
23/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	634.0000	951.0000	50.000	0	0	0
23/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	312.0000	165.0000	(47.115)	0	0	0
23/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	417.0000	624.0000	49.640	0	0	0
23/09/2008	£ / R 2008/12/12	15.40	Put	Currency Future	787.0000	499.0000	(36.595)	0	0	0
23/09/2008	£ / R 2008/12/12	15.40	Call	Currency Future	310.0000	485.0000	56.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	661.0000	388.0000	(41.301)	0	0	0
23/09/2008	£ / R	2009/03/16			Currency Future	15.1338	15.6034	3.103	15.4700	15.4700	12,074
23/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	680.0000	454.0000	(33.235)	0	0	0
23/09/2008	£ / R	2009/03/16	15.60	Call	Currency Future	554.0000	740.0000	33.574	0	0	0
23/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	764.0000	1,007.0000	31.806	0	0	0
23/09/2008	£ / R	2009/03/16	15.60	Put	Currency Future	1,020.0000	737.0000	(27.745)	0	0	0
23/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	630.0000	825.0000	30.952	0	0	0
23/09/2008	£ / R	2009/03/16	15.80	Put	Currency Future	1,148.0000	860.0000	(25.087)	0	0	0
23/09/2008	£ / R	2009/03/16	15.80	Call	Currency Future	482.0000	663.0000	37.552	0	0	0
23/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	769.0000	516.0000	(32.900)	0	0	0
23/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	703.0000	919.0000	30.725	0	0	0
23/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	897.0000	622.0000	(30.658)	0	0	0
23/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	652.0000	434.0000	(33.436)	0	0	0
23/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	785.0000	1,038.0000	32.229	0	0	0
23/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	897.0000	622.0000	(30.658)	0	0	0
23/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	630.0000	825.0000	30.952	0	0	0
23/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	979.0000	1,301.0000	32.891	0	0	0
23/09/2008	£ / R	2009/03/16	15.70	Put	Currency Future	1,083.0000	797.0000	(26.408)	0	0	0
23/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	666.0000	871.0000	30.781	0	0	0
23/09/2008	£ / R	2009/03/16	15.70	Call	Currency Future	517.0000	701.0000	35.590	0	0	0
23/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	832.0000	567.0000	(31.851)	0	0	0
23/09/2008	£ / R	2009/03/16	15.50	Put	Currency Future	959.0000	679.0000	(29.197)	0	0	0
23/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	743.0000	977.0000	31.494	0	0	0
23/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	593.0000	783.0000	32.040	0	0	0
23/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	596.0000	397.0000	(33.389)	0	0	0
23/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	666.0000	871.0000	30.781	0	0	0
23/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	709.0000	474.0000	(33.145)	0	0	0
23/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	542.0000	361.0000	(33.395)	0	0	0
23/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	490.0000	328.0000	(33.061)	0	0	0
23/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	830.0000	1,100.0000	32.530	0	0	0
23/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	832.0000	567.0000	(31.851)	0	0	0
23/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	924.0000	1,232.0000	33.333	0	0	0
23/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	445.0000	297.0000	(33.258)	0	0	0
23/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	876.0000	1,165.0000	32.991	0	0	0
23/09/2008	£ / R	2009/03/16	16.00	Put	Currency Future	0.0000	991.0000	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
23/09/2008	£ / R	2009/03/16	15.80	Put	Currency Future	0.0000	860.0000	100.000	0	0	0
23/09/2008	£ / R	2009/03/16	15.90	Call	Currency Future	0.0000	628.0000	100.000	0	0	0
23/09/2008	£ / R	2009/03/16	15.90	Put	Currency Future	0.0000	925.0000	100.000	0	0	0
23/09/2008	£ / R	2009/03/16	16.00	Call	Currency Future	0.0000	595.0000	100.000	0	0	0
23/09/2008	£ / R	2009/03/16	15.80	Call	Currency Future	0.0000	663.0000	100.000	0	0	0
23/09/2008	£ / R	2009/03/16	15.45	Put	Currency Future	930.0000	650.0000	(30.108)	0	0	0
23/09/2008	£ / R	2009/03/16	15.45	Call	Currency Future	613.0000	804.0000	31.158	0	0	0
23/09/2008	£ / R	2009/03/16	14.75	Call	Currency Future	899.0000	1,198.0000	33.259	0	0	0
23/09/2008	£ / R	2009/03/16	14.65	Call	Currency Future	949.0000	1,266.0000	33.404	0	0	0
23/09/2008	£ / R	2009/03/16	14.75	Put	Currency Future	516.0000	345.0000	(33.140)	0	0	0
23/09/2008	£ / R	2009/03/16	14.65	Put	Currency Future	466.0000	313.0000	(32.833)	0	0	0
23/09/2008	£ / R	2009/03/16	14.85	Put	Currency Future	569.0000	379.0000	(33.392)	0	0	0
23/09/2008	£ / R	2009/03/16	15.25	Call	Currency Future	684.0000	895.0000	30.848	0	0	0
23/09/2008	£ / R	2009/03/16	15.25	Put	Currency Future	800.0000	541.0000	(32.375)	0	0	0
23/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	648.0000	848.0000	30.864	0	0	0
23/09/2008	£ / R	2009/03/16	14.95	Call	Currency Future	807.0000	1,069.0000	32.466	0	0	0
23/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	864.0000	594.0000	(31.250)	0	0	0
23/09/2008	£ / R	2009/03/16	14.85	Call	Currency Future	853.0000	1,132.0000	32.708	0	0	0
23/09/2008	£ / R	2009/03/16	14.95	Put	Currency Future	624.0000	415.0000	(33.494)	0	0	0
23/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	542.0000	361.0000	(33.395)	0	0	0
23/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	596.0000	397.0000	(33.389)	0	0	0
23/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	830.0000	1,100.0000	32.530	0	0	0
23/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	876.0000	1,165.0000	32.991	0	0	0
23/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	723.0000	948.0000	31.120	0	0	0
23/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	739.0000	495.0000	(33.018)	0	0	0
23/09/2008	£ / R	2009/06/12			Currency Future	15.3427	15.8168	3.090	0.0000	0.0000	0
23/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	961.0000	1,222.0000	27.159	0	0	0
23/09/2008	£ / R	2009/06/12	15.00	Put	Currency Future	704.0000	526.0000	(25.284)	0	0	0
23/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	824.0000	1,042.0000	26.456	0	0	0
23/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	819.0000	605.0000	(26.129)	0	0	0
23/09/2008	£ / R	2009/06/12	15.00	Call	Currency Future	1,047.0000	1,342.0000	28.176	0	0	0
23/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	1,031.0000	776.0000	(24.733)	0	0	0
23/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,145.0000	1,470.0000	28.384	0	0	0
23/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	789.0000	1,000.0000	26.743	0	0	0
23/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,093.0000	1,405.0000	28.545	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
23/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	790.0000	585.0000	(25.949)	0	0	0
23/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	602.0000	453.0000	(24.751)	0	0	0
23/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	650.0000	488.0000	(24.923)	0	0	0
23/09/2008	£ / R 2009/06/12	15.15	Call	Currency Future	983.0000	1,252.0000	27.365	0	0	0
23/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,003.0000	1,281.0000	27.717	0	0	0
23/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,096.0000	833.0000	(23.996)	0	0	0
23/09/2008	£ / R 2009/06/12	15.10	Put	Currency Future	761.0000	565.0000	(25.756)	0	0	0
23/09/2008	£ / R 2009/06/12	15.45	Put	Currency Future	968.0000	720.0000	(25.620)	0	0	0
23/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	732.0000	545.0000	(25.546)	0	0	0
23/09/2008	£ / R 2009/06/12	15.45	Call	Currency Future	861.0000	1,086.0000	26.132	0	0	0
23/09/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,025.0000	1,312.0000	28.000	0	0	0
23/09/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,155.0000	891.0000	(22.857)	0	0	0
23/09/2008	£ / R 2009/06/12	15.85	Call	Currency Future	708.0000	918.0000	29.661	0	0	0
23/09/2008	£ / R 2009/06/12	15.35	Call	Currency Future	900.0000	1,137.0000	26.333	0	0	0
23/09/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,215.0000	951.0000	(21.728)	0	0	0
23/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,063.0000	804.0000	(24.365)	0	0	0
23/09/2008	£ / R 2009/06/12	15.75	Call	Currency Future	748.0000	958.0000	28.075	0	0	0
23/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	806.0000	1,021.0000	26.675	0	0	0
23/09/2008	£ / R 2009/06/12	15.25	Put	Currency Future	848.0000	627.0000	(26.061)	0	0	0
23/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	907.0000	670.0000	(26.130)	0	0	0
23/09/2008	£ / R 2009/06/12	15.25	Call	Currency Future	941.0000	1,193.0000	26.780	0	0	0
23/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	877.0000	648.0000	(26.112)	0	0	0
23/09/2008	£ / R 2009/06/12	15.80	Call	Currency Future	0.0000	938.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	880.0000	1,109.0000	26.023	0	0	0
23/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	0.0000	1,021.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	937.0000	693.0000	(26.041)	0	0	0
23/09/2008	£ / R 2009/06/12	16.10	Call	Currency Future	0.0000	824.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	0.0000	804.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	0.0000	1,107.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	920.0000	1,165.0000	26.630	0	0	0
23/09/2008	£ / R 2009/06/12	15.80	Put	Currency Future	0.0000	921.0000	100.000	0	0	0
23/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	650.0000	488.0000	(24.923)	0	0	0
23/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	824.0000	1,042.0000	26.456	0	0	0
23/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,093.0000	1,405.0000	28.545	0	0	0
23/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,031.0000	776.0000	(24.733)	0	0	0
23/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	602.0000	453.0000	(24.751)	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
23/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	790.0000	585.0000	(25.949)	0	0	0
23/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	877.0000	648.0000	(26.112)	0	0	0
23/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	983.0000	1,252.0000	27.365	0	0	0
23/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	880.0000	1,109.0000	26.023	0	0	0
23/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	732.0000	545.0000	(25.546)	0	0	0
23/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,025.0000	1,312.0000	28.000	0	0	0
23/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	937.0000	693.0000	(26.041)	0	0	0
23/09/2008	£ / R	2009/06/12	14.85	Put	Currency Future	624.0000	470.0000	(24.679)	0	0	0
23/09/2008	£ / R	2009/06/12	15.50	Put	Currency Future	999.0000	747.0000	(25.225)	0	0	0
23/09/2008	£ / R	2009/06/12	16.20	Put	Currency Future	0.0000	1,173.0000	100.000	0	0	0
23/09/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,069.0000	1,374.0000	28.531	0	0	0
23/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,145.0000	1,470.0000	28.384	0	0	0
23/09/2008	£ / R	2009/06/12	14.95	Put	Currency Future	677.0000	507.0000	(25.111)	0	0	0
23/09/2008	£ / R	2009/06/12	15.50	Call	Currency Future	842.0000	1,064.0000	26.366	0	0	0
23/09/2008	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	790.0000	100.000	0	0	0
23/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	789.0000	1,000.0000	26.743	0	0	0
23/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,096.0000	833.0000	(23.996)	0	0	0
23/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	920.0000	1,165.0000	26.630	0	0	0
23/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	728.0000	938.0000	28.846	0	0	0
23/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	1,125.0000	862.0000	(23.378)	0	0	0
23/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	768.0000	979.0000	27.474	0	0	0
23/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,185.0000	921.0000	(22.278)	0	0	0
23/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	689.0000	898.0000	30.334	0	0	0
23/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,246.0000	981.0000	(21.268)	0	0	0
23/09/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,309.0000	1,043.0000	(20.321)	0	0	0
23/09/2008	£ / R	2009/06/12	16.00	Call	Currency Future	652.0000	860.0000	31.902	0	0	0
23/09/2008	£ / R	2009/06/12	14.85	Call	Currency Future	1,117.0000	1,437.0000	28.648	0	0	0
23/09/2008	€ / R	2008/12/12			Currency Future	11.8826	12.2424	3.028	12.3500	11.9200	42,379
23/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	377.0000	203.0000	(46.154)	0	0	0
23/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	188.0000	97.0000	(48.404)	0	0	0
23/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	460.0000	645.0000	40.217	0	0	0
23/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	736.0000	1,021.0000	38.723	0	0	0
23/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	671.0000	939.0000	39.940	0	0	0
23/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	153.0000	79.0000	(48.366)	0	0	0
23/09/2008	€ / R	2008/12/12	12.45	Put	Currency Future	790.0000	546.0000	(30.886)	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
23/09/2008	€ / R 2008/12/12	12.45	Call	Currency Future	223.0000	338.0000	51.570	0	0	0
23/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	687.0000	451.0000	(34.352)	0	0	0
23/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	270.0000	393.0000	45.556	0	0	0
23/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	721.0000	482.0000	(33.148)	0	0	0
23/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	254.0000	374.0000	47.244	0	0	0
23/09/2008	€ / R 2008/12/12	12.25	Put	Currency Future	655.0000	421.0000	(35.725)	0	0	0
23/09/2008	€ / R 2008/12/12	12.25	Call	Currency Future	287.0000	413.0000	43.902	0	0	0
23/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	405.0000	220.0000	(45.679)	0	0	0
23/09/2008	€ / R 2008/12/12	12.20	Call	Currency Future	305.0000	435.0000	42.623	0	0	0
23/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	438.0000	613.0000	39.954	0	0	0
23/09/2008	€ / R 2008/12/12	12.20	Put	Currency Future	623.0000	392.0000	(37.079)	0	0	0
23/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	0.0000	374.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	12.65	Put	Currency Future	0.0000	685.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	0.0000	482.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	12.55	Call	Currency Future	0.0000	306.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	12.65	Call	Currency Future	0.0000	278.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	12.55	Put	Currency Future	0.0000	614.0000	100.000	0	0	0
23/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	435.0000	241.0000	(44.598)	0	0	0
23/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	417.0000	583.0000	39.808	0	0	0
23/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	350.0000	186.0000	(46.857)	0	0	0
23/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	482.0000	679.0000	40.871	0	0	0
23/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	417.0000	583.0000	39.808	0	0	0
23/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	361.0000	503.0000	39.335	0	0	0
23/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	529.0000	311.0000	(41.210)	0	0	0
23/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	435.0000	241.0000	(44.598)	0	0	0
23/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	324.0000	171.0000	(47.222)	0	0	0
23/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	506.0000	713.0000	40.909	0	0	0
23/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	438.0000	613.0000	39.954	0	0	0
23/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	405.0000	220.0000	(45.679)	0	0	0
23/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	208.0000	107.0000	(48.558)	0	0	0
23/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	641.0000	900.0000	40.406	0	0	0
23/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	170.0000	87.0000	(48.824)	0	0	0
23/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	703.0000	980.0000	39.403	0	0	0
23/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	398.0000	555.0000	39.447	0	0	0
23/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	465.0000	263.0000	(43.441)	0	0	0
23/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	324.0000	457.0000	41.049	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
23/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	592.0000	364.0000	(38.514)	0	0	0
23/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	562.0000	337.0000	(40.036)	0	0	0
23/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	344.0000	479.0000	39.244	0	0	0
23/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	379.0000	529.0000	39.578	0	0	0
23/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	251.0000	130.0000	(48.207)	0	0	0
23/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	583.0000	823.0000	41.166	0	0	0
23/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	298.0000	156.0000	(47.651)	0	0	0
23/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	531.0000	749.0000	41.055	0	0	0
23/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	496.0000	286.0000	(42.339)	0	0	0
23/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	736.0000	1,021.0000	38.723	0	0	0
23/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	671.0000	939.0000	39.940	0	0	0
23/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	377.0000	203.0000	(46.154)	0	0	0
23/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	460.0000	645.0000	40.217	0	0	0
23/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	274.0000	143.0000	(47.810)	0	0	0
23/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	557.0000	785.0000	40.934	0	0	0
23/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	229.0000	118.0000	(48.472)	0	0	0
23/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	153.0000	79.0000	(48.366)	0	0	0
23/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	188.0000	97.0000	(48.404)	0	0	0
23/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	611.0000	861.0000	40.917	0	0	0
23/09/2008	€ / R 2009/03/16			Currency Future	12.0737	12.4417	3.048	0.0000	0.0000	12,815
23/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	412.0000	559.0000	35.680	0	0	0
23/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	923.0000	704.0000	(23.727)	0	0	0
23/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	638.0000	814.0000	27.586	0	0	0
23/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	861.0000	643.0000	(25.319)	0	0	0
23/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	614.0000	423.0000	(31.107)	0	0	0
23/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	447.0000	596.0000	33.333	0	0	0
23/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	484.0000	635.0000	31.198	0	0	0
23/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	988.0000	767.0000	(22.368)	0	0	0
23/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	675.0000	473.0000	(29.926)	0	0	0
23/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	822.0000	1,067.0000	29.805	0	0	0
23/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	544.0000	698.0000	28.309	0	0	0
23/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	771.0000	556.0000	(27.886)	0	0	0
23/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	771.0000	556.0000	(27.886)	0	0	0
23/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	475.0000	326.0000	(31.368)	0	0	0
23/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	874.0000	1,136.0000	29.977	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
23/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	504.0000	655.0000	29.960	0	0	0
23/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	351.0000	245.0000	(30.199)	0	0	0
23/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	465.0000	615.0000	32.258	0	0	0
23/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	398.0000	275.0000	(30.905)	0	0	0
23/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	892.0000	673.0000	(24.552)	0	0	0
23/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	830.0000	614.0000	(26.024)	0	0	0
23/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	749.0000	967.0000	29.105	0	0	0
23/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	773.0000	1,000.0000	29.366	0	0	0
23/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	557.0000	382.0000	(31.418)	0	0	0
23/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	638.0000	814.0000	27.586	0	0	0
23/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	614.0000	423.0000	(31.107)	0	0	0
23/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	680.0000	874.0000	28.529	0	0	0
23/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	599.0000	765.0000	27.713	0	0	0
23/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	599.0000	765.0000	27.713	0	0	0
23/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	524.0000	677.0000	29.198	0	0	0
23/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	800.0000	585.0000	(26.875)	0	0	0
23/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	675.0000	473.0000	(29.926)	0	0	0
23/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	502.0000	344.0000	(31.474)	0	0	0
23/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	725.0000	935.0000	28.966	0	0	0
23/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	449.0000	308.0000	(31.403)	0	0	0
23/09/2008	€ / R 2009/03/16	12.75	Put	Currency Future	0.0000	833.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	0.0000	767.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.75	Call	Currency Future	0.0000	525.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.85	Put	Currency Future	0.0000	901.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	544.0000	698.0000	28.309	0	0	0
23/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	0.0000	704.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	0.0000	596.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.85	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
23/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	585.0000	402.0000	(31.282)	0	0	0
23/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	659.0000	844.0000	28.073	0	0	0
23/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	618.0000	789.0000	27.670	0	0	0
23/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	738.0000	528.0000	(28.455)	0	0	0
23/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	562.0000	719.0000	27.936	0	0	0
23/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	644.0000	448.0000	(30.435)	0	0	0
23/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	529.0000	362.0000	(31.569)	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
23/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	702.0000	904.0000	28.775	0	0	0
23/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	423.0000	291.0000	(31.206)	0	0	0
23/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	749.0000	967.0000	29.105	0	0	0
23/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	374.0000	260.0000	(30.481)	0	0	0
23/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	848.0000	1,101.0000	29.835	0	0	0
23/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	328.0000	230.0000	(29.878)	0	0	0
23/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	902.0000	1,172.0000	29.933	0	0	0
23/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	797.0000	1,033.0000	29.611	0	0	0
23/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	475.0000	326.0000	(31.368)	0	0	0
23/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	580.0000	742.0000	27.931	0	0	0
23/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	706.0000	500.0000	(29.178)	0	0	0
23/09/2008	€ / R 2009/06/12			Currency Future	12.2571	12.6273	3.020	0.0000	0.0000	40
23/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	604.0000	766.0000	26.821	0	0	0
23/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	548.0000	415.0000	(24.270)	0	0	0
23/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	1,078.0000	870.0000	(19.295)	0	0	0
23/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	1,047.0000	839.0000	(19.866)	0	0	0
23/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	910.0000	1,130.0000	24.176	0	0	0
23/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	866.0000	1,070.0000	23.557	0	0	0
23/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	844.0000	1,041.0000	23.341	0	0	0
23/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	497.0000	380.0000	(23.541)	0	0	0
23/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	955.0000	1,193.0000	24.921	0	0	0
23/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,004.0000	1,257.0000	25.199	0	0	0
23/09/2008	€ / R 2009/06/12	11.65	Put	Currency Future	448.0000	346.0000	(22.768)	0	0	0
23/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	687.0000	513.0000	(25.328)	0	0	0
23/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	955.0000	1,193.0000	24.921	0	0	0
23/09/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,055.0000	1,324.0000	25.498	0	0	0
23/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	986.0000	779.0000	(20.994)	0	0	0
23/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	927.0000	720.0000	(22.330)	0	0	0
23/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,142.0000	934.0000	(18.214)	0	0	0
23/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	644.0000	806.0000	25.155	0	0	0
23/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	603.0000	453.0000	(24.876)	0	0	0
23/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	549.0000	711.0000	29.508	0	0	0
23/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	743.0000	911.0000	22.611	0	0	0
23/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,017.0000	809.0000	(20.452)	0	0	0
23/09/2008	€ / R 2009/06/12	12.75	Call	Currency Future	585.0000	747.0000	27.692	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
23/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	664.0000	827.0000	24.548	0	0	0
23/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	743.0000	911.0000	22.611	0	0	0
23/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	685.0000	847.0000	23.650	0	0	0
23/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	624.0000	786.0000	25.962	0	0	0
23/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	659.0000	493.0000	(25.190)	0	0	0
23/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	822.0000	1,012.0000	23.114	0	0	0
23/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	715.0000	535.0000	(25.175)	0	0	0
23/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	664.0000	827.0000	24.548	0	0	0
23/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	835.0000	634.0000	(24.072)	0	0	0
23/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	957.0000	749.0000	(21.735)	0	0	0
23/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	957.0000	749.0000	(21.735)	0	0	0
23/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	835.0000	634.0000	(24.072)	0	0	0
23/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	548.0000	415.0000	(24.270)	0	0	0
23/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	867.0000	662.0000	(23.645)	0	0	0
23/09/2008	€ / R 2009/06/12	12.00	Put	Currency Future	631.0000	473.0000	(25.040)	0	0	0
23/09/2008	€ / R 2009/06/12	12.95	Call	Currency Future	0.0000	676.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	644.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	12.95	Put	Currency Future	0.0000	999.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	888.0000	1,100.0000	23.874	0	0	0
23/09/2008	€ / R 2009/06/12	13.05	Put	Currency Future	0.0000	1,066.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	575.0000	434.0000	(24.522)	0	0	0
23/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	0.0000	809.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	11.90	Call	Currency Future	933.0000	1,161.0000	24.437	0	0	0
23/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	522.0000	397.0000	(23.946)	0	0	0
23/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	979.0000	1,225.0000	25.128	0	0	0
23/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	724.0000	889.0000	22.790	0	0	0
23/09/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,029.0000	1,290.0000	25.364	0	0	0
23/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	472.0000	363.0000	(23.093)	0	0	0
23/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	0.0000	786.0000	100.000	0	0	0
23/09/2008	€ / R 2009/06/12	12.20	Put	Currency Future	745.0000	556.0000	(25.369)	0	0	0
23/09/2008	€ / R 2009/06/12	12.20	Call	Currency Future	802.0000	984.0000	22.693	0	0	0
23/09/2008	€ / R 2009/06/12	12.30	Put	Currency Future	805.0000	606.0000	(24.720)	0	0	0
23/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	899.0000	691.0000	(23.137)	0	0	0
23/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	706.0000	869.0000	23.088	0	0	0
23/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	774.0000	579.0000	(25.194)	0	0	0
23/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	781.0000	956.0000	22.407	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
23/09/2008	€ / R	2009/06/12	12.05	Put	Currency Future	659.0000	493.0000	(25.190)	0	0	0
23/09/2008	€ / R	2009/06/12	12.30	Call	Currency Future	762.0000	933.0000	22.441	0	0	0
23/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	866.0000	1,070.0000	23.557	0	0	0
23/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	844.0000	1,041.0000	23.341	0	0	0
23/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	715.0000	535.0000	(25.175)	0	0	0
23/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	687.0000	513.0000	(25.328)	0	0	0
23/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	822.0000	1,012.0000	23.114	0	0	0
23/09/2008	ALBI	2008/11/06			Index Future	273.9130	273.9530	0.015	0.0000	0.0000	603
23/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	89,675.0000	90,029.0000	0.395	0	0	0
23/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	545.0000	499.0000	(8.440)	0	0	0
23/09/2008	ALBI	2009/02/05			Index Future	282.1920	282.2340	0.015	0.0000	0.0000	0
23/09/2008	ALBI	2009/05/07			Index Future	284.9760	290.1070	1.801	0.0000	0.0000	0
23/09/2008	CRD1	2008/11/06			Index Future	115.4750	115.5130	0.033	0.0000	0.0000	6
23/09/2008	CRD1	2009/02/05			Index Future	118.8790	118.9180	0.033	0.0000	0.0000	0
23/09/2008	CRD1	2009/05/07			Index Future	122.3260	122.3670	0.034	0.0000	0.0000	0
23/09/2008	GOVI	2008/11/06			jGovi	275.6590	275.7110	0.019	0.0000	0.0000	150
23/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	12,080.0000	11,691.0000	(3.220)	0	0	0
23/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	28,670.0000	28,801.0000	0.457	0	0	0
23/09/2008	GOVI	2009/02/05			jGovi	283.7865	283.8405	0.019	0.0000	0.0000	254
23/09/2008	GOVI	2009/05/07			jGovi	292.0140	292.0715	0.020	0.0000	0.0000	0
23/09/2008	ILBI	2008/11/06			Index Future	327.9420	328.3140	0.113	0.0000	0.0000	1
23/09/2008	ILBI	2009/02/05			Index Future	337.4920	337.8780	0.114	0.0000	0.0000	0
23/09/2008	ILBI	2009/05/07			Index Future	346.1750	347.8920	0.496	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
23/09/2008	J153	2010/08/31			jSwap	10.7320	10.7630	0.289	0.0000	0.0000	0
23/09/2008	J157	2015/09/15			jSwap	9.6070	9.6060	(0.010)	0.0000	0.0000	0
23/09/2008	J186	2026/12/21			jSwap	8.8740	8.8730	(0.011)	0.0000	0.0000	0
23/09/2008	J201	2014/12/22			jSwap	9.8070	9.8050	(0.020)	0.0000	0.0000	0
23/09/2008	J203	2017/09/15			jSwap	9.4660	9.4530	(0.137)	0.0000	0.0000	0
23/09/2008	J204	2018/12/21			jSwap	9.4830	9.4740	(0.095)	0.0000	0.0000	0
23/09/2008	J207	2020/01/15			jSwap	9.3650	9.3580	(0.075)	0.0000	0.0000	0
23/09/2008	JBAR	2005/12/21			jBar	12.0710	12.0500	(0.174)	0.0000	0.0000	0
23/09/2008	JFRA	2008/11/06			jFra	11.9400	11.9550	0.126	0.0000	0.0000	0
23/09/2008	JFRA	2009/02/05			jFra	11.4980	11.5360	0.330	0.0000	0.0000	0
23/09/2008	JFRA	2009/05/07			jFra	10.8870	10.9250	0.349	0.0000	0.0000	0
23/09/2008	JFRA	2009/08/06			jFra	10.1380	10.2020	0.631	0.0000	0.0000	0
23/09/2008	JFRA	2009/11/05			jFra	9.9050	9.9550	0.505	0.0000	0.0000	0
23/09/2008	JN02	2008/11/06			jNote	10.3320	10.3560	0.232	0.0000	0.0000	0
23/09/2008	JN02	2009/02/05			jNote	9.9710	9.9870	0.160	0.0000	0.0000	0
23/09/2008	JN02	2009/05/07			jNote	9.6590	9.6630	0.041	0.0000	0.0000	0
23/09/2008	JN05	2008/11/07			jNote	9.4300	9.4250	(0.053)	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
23/09/2008	JN05	2009/02/05			jNote	9.4180	9.4100	(0.085)	0.0000	0.0000	0
23/09/2008	JN05	2009/05/07			jNote	9.2650	9.2540	(0.119)	0.0000	0.0000	0
23/09/2008	JN10	2008/11/07			jNote	9.0600	9.0740	0.155	0.0000	0.0000	0
23/09/2008	JN10	2009/02/05			jNote	9.0950	9.0840	(0.121)	0.0000	0.0000	0
23/09/2008	JN10	2009/05/07			jNote	8.9860	8.9740	(0.134)	0.0000	0.0000	0
23/09/2008	JROD	2008/09/30			jRod	11.7940	11.7940	-	0.0000	0.0000	0
23/09/2008	JROD	2008/10/31			jRod	11.8540	11.8470	(0.059)	0.0000	0.0000	0
23/09/2008	JROD	2008/11/28			jRod	11.9610	11.9430	(0.150)	0.0000	0.0000	0
23/09/2008	JROD	2008/12/31			jRod	11.9490	11.9360	(0.109)	0.0000	0.0000	0
23/09/2008	OTH1	2008/11/06			Index Future	264.4280	264.4190	(0.003)	0.0000	0.0000	9
23/09/2008	OTH1	2009/02/05			Index Future	272.2230	272.2160	(0.003)	0.0000	0.0000	0
23/09/2008	OTH1	2009/05/07			Index Future	280.1160	280.1100	(0.002)	0.0000	0.0000	0
23/09/2008	R153	2008/11/06			Bond Future	9.4430	9.4360	(0.074)	0.0000	0.0000	8,722
23/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	637.0000	625.0000	(1.884)	0	0	0
23/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	311.0000	311.0000	-	0	0	0
23/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	176.0000	175.0000	(0.568)	0	0	700
23/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	927.0000	914.0000	(1.402)	0	0	0
23/09/2008	R153	2009/02/05			Bond Future	9.0130	9.0040	(0.100)	0.0000	0.0000	3
23/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	285.0000	280.0000	(1.754)	0	0	0
23/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,725.0000	1,733.0000	0.464	0	0	0
23/09/2008	R153	2009/05/07			Bond Future	8.4430	8.4320	(0.130)	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
23/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,235.0000	1,226.0000	(0.729)	0	0	0
23/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,244.0000	2,249.0000	0.223	0	0	0
23/09/2008	R157	2008/11/06			Bond Future	8.8720	8.8630	(0.101)	8.9100	8.8400	8,847
23/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,943.0000	3,975.0000	0.812	0	0	500
23/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	371.0000	351.0000	(5.391)	0	0	1,000
23/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	300
23/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,698.0000	7,747.0000	0.637	0	0	0
23/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,923.0000	1,877.0000	(2.392)	0	0	0
23/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,213.0000	1,219.0000	0.495	0	0	700
23/09/2008	R157	2009/02/05			Bond Future	8.7260	8.7160	(0.115)	0.0000	0.0000	5,094
23/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,122.0000	1,099.0000	(2.050)	0	0	0
23/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,531.0000	1,504.0000	(1.764)	0	0	0
23/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,455.0000	4,484.0000	0.651	0	0	0
23/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	584.0000	570.0000	(2.397)	0	0	600
23/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,408.0000	5,442.0000	0.629	0	0	600
23/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,536.0000	7,577.0000	0.544	0	0	0
23/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,816.0000	2,836.0000	0.710	0	0	600
23/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,681.0000	2,643.0000	(1.417)	0	0	0
23/09/2008	R157	2009/05/07			Bond Future	8.5670	8.5570	(0.117)	0.0000	0.0000	0
23/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,725.0000	4,752.0000	0.571	0	0	0
23/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,358.0000	2,330.0000	(1.187)	0	0	0
23/09/2008	R186	2008/11/06			Bond Future	8.5470	8.5490	0.023	8.6900	8.6900	4,905
23/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	634.0000	616.0000	(2.839)	0	0	0
23/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,122.0000	1,124.0000	0.178	0	0	0
23/09/2008	R186	2009/02/05			Bond Future	8.4400	8.4410	0.012	0.0000	0.0000	2,500
23/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,023.0000	8,012.0000	(0.137)	0	0	0
23/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
23/09/2008	R186	2009/05/07			Bond Future	8.3340	8.3350	0.012	0.0000	0.0000	0
23/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,862.0000	6,850.0000	(0.175)	0	0	0
23/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	171.0000	170.0000	(0.585)	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
23/09/2008	R196	2008/11/06			Bond Future	11.7680	11.7160	(0.442)	0.0000	0.0000	0
23/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	355.0000	353.0000	(0.563)	0	0	0
23/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,246.0000	1,228.0000	(1.445)	0	0	0
23/09/2008	R196	2009/02/05			Bond Future	11.1600	11.0980	(0.556)	0.0000	0.0000	0
23/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,282.0000	1,276.0000	(0.468)	0	0	0
23/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,261.0000	1,258.0000	(0.238)	0	0	0
23/09/2008	R196	2009/05/07			Bond Future	10.7900	10.9900	1.854	0.0000	0.0000	0
23/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,568.0000	1,594.0000	1.658	0	0	0
23/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,630.0000	1,597.0000	(2.025)	0	0	0
23/09/2008	R201	2008/11/06			Bond Future	8.9910	8.9720	(0.211)	0.0000	0.0000	1,000
23/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,411.0000	1,341.0000	(4.961)	0	0	0
23/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	296.0000	314.0000	6.081	0	0	0
23/09/2008	R201	2009/02/05			Bond Future	8.8320	8.8120	(0.226)	0.0000	0.0000	2
23/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,363.0000	2,425.0000	2.624	0	0	0
23/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	507.0000	480.0000	(5.325)	0	0	0
23/09/2008	R201	2009/05/07			Bond Future	8.6700	8.6480	(0.254)	0.0000	0.0000	0
23/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	661.0000	633.0000	(4.236)	0	0	0
23/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,162.0000	3,231.0000	2.182	0	0	0
23/09/2008	R203	2008/11/06			Bond Future	8.8550	8.8460	(0.102)	0.0000	0.0000	0
23/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	92.0000	94.0000	2.174	0	0	0
23/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,217.0000	2,166.0000	(2.300)	0	0	0
23/09/2008	R203	2009/02/05			Bond Future	8.7130	8.7040	(0.103)	0.0000	0.0000	0
23/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,323.0000	3,365.0000	1.264	0	0	0
23/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	243.0000	232.0000	(4.527)	0	0	0
23/09/2008	R203	2009/05/07			Bond Future	8.5670	8.5570	(0.117)	0.0000	0.0000	0
23/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	612.0000	595.0000	(2.778)	0	0	0
23/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,086.0000	3,127.0000	1.329	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
23/09/2008	R204	2008/11/06			Bond Future	8.8270	8.8380	0.125	0.0000	0.0000	3,126
23/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,204.0000	2,263.0000	2.677	0	0	0
23/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	94.0000	83.0000	(11.702)	0	0	0
23/09/2008	R204	2009/02/05			Bond Future	8.6960	8.7070	0.126	0.0000	0.0000	9
23/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,596.0000	3,532.0000	(1.780)	0	0	0
23/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	168.0000	174.0000	3.571	0	0	0
23/09/2008	R204	2009/05/07			Bond Future	8.5640	8.5760	0.140	0.0000	0.0000	0
23/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,254.0000	3,194.0000	(1.844)	0	0	0
23/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	555.0000	570.0000	2.703	0	0	0
23/09/2008	R206	2008/11/06			Bond Future	8.9730	8.9650	(0.089)	0.0000	0.0000	610
23/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,918.0000	3,886.0000	(0.817)	0	0	0
23/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
23/09/2008	R206	2009/02/05			Bond Future	8.7620	8.7530	(0.103)	0.0000	0.0000	0
23/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	459.0000	447.0000	(2.614)	0	0	0
23/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,298.0000	2,320.0000	0.957	0	0	0
23/09/2008	R206	2009/05/07			Bond Future	8.5470	8.5370	(0.117)	0.0000	0.0000	0
23/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,505.0000	2,527.0000	0.878	0	0	0
23/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	847.0000	832.0000	(1.771)	0	0	0
23/09/2008	R207	2008/11/06			Bond Future	8.8110	8.8120	0.011	0.0000	0.0000	0
23/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	79.0000	76.0000	(3.797)	0	0	0
23/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,132.0000	2,135.0000	0.141	0	0	0
23/09/2008	R207	2009/02/05			Bond Future	8.6880	8.6890	0.012	0.0000	0.0000	0
23/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,676.0000	3,668.0000	(0.218)	0	0	0
23/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	120.0000	119.0000	(0.833)	0	0	0
23/09/2008	R207	2009/05/07			Bond Future	8.5690	8.5710	0.023	0.0000	0.0000	0
23/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,210.0000	3,198.0000	(0.374)	0	0	0
23/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	469.0000	470.0000	0.213	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
23/09/2008	R209	2008/11/06			Bond Future	8.1970	8.1980	0.012	8.1200	8.1200	6,546
23/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,180.0000	4,189.0000	0.215	0	0	0
23/09/2008	R209	2009/02/05			Bond Future	8.1070	8.1080	0.012	0.0000	0.0000	0
23/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,499.0000	7,490.0000	(0.120)	0	0	0
23/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/09/2008	R209	2009/05/07			Bond Future	8.0190	8.0200	0.012	0.0000	0.0000	0
23/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,298.0000	8,289.0000	(0.108)	0	0	0
23/09/2008	TRT1	2008/11/06			Index Future	272.1190	272.1680	0.018	0.0000	0.0000	300
23/09/2008	TRT1	2009/02/05			Index Future	280.1410	280.1930	0.019	0.0000	0.0000	0
23/09/2008	TRT1	2009/05/07			Index Future	288.2630	288.3180	0.019	0.0000	0.0000	0
23/09/2008	ZAAD	2008/12/12			Currency Future	6.8083	6.9369	1.889	0.0000	0.0000	4,914
23/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	122.0000	73.0000	(40.164)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	192.0000	241.0000	25.521	0	0	0
23/09/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	174.0000	108.0000	(37.931)	0	0	0
23/09/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	0.0000	507.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	232.0000	295.0000	27.155	0	0	0
23/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	234.0000	155.0000	(33.761)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	301.0000	212.0000	(29.568)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	81.0000	47.0000	(41.975)	0	0	0
23/09/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	0.0000	94.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	0.0000	348.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	0.0000	112.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	339.0000	434.0000	28.024	0	0	0
23/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	0.0000	276.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	0.0000	135.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	281.0000	360.0000	28.114	0	0	0
23/09/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	203.0000	130.0000	(35.961)	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
23/09/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	0.0000	425.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	0.0000	163.0000	100.000	0	0	0
23/09/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	211.0000	267.0000	26.540	0	0	0
23/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	160.0000	198.0000	23.750	0	0	0
23/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	281.0000	360.0000	28.114	0	0	0
23/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	122.0000	73.0000	(40.164)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	50.0000	30.0000	(40.000)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	409.0000	517.0000	26.406	0	0	0
23/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	488.0000	605.0000	23.975	0	0	0
23/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	23.0000	14.0000	(39.130)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	448.0000	561.0000	25.223	0	0	0
23/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	39.0000	24.0000	(38.462)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	531.0000	651.0000	22.599	0	0	0
23/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	621.0000	745.0000	19.968	0	0	0
23/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	100.0000	59.0000	(41.000)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	309.0000	396.0000	28.155	0	0	0
23/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	373.0000	475.0000	27.346	0	0	0
23/09/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	30.0000	18.0000	(40.000)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	64.0000	38.0000	(40.625)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	147.0000	89.0000	(39.456)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	668.0000	793.0000	18.713	0	0	0
23/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	575.0000	698.0000	21.391	0	0	0
23/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	255.0000	326.0000	27.843	0	0	0
23/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	146.0000	180.0000	23.288	0	0	0
23/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	175.0000	219.0000	25.143	0	0	0
23/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	267.0000	182.0000	(31.835)	0	0	0
23/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	337.0000	243.0000	(27.893)	0	0	0
23/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	133.0000	163.0000	22.556	0	0	0
23/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	81.0000	47.0000	(41.975)	0	0	0
23/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	339.0000	434.0000	28.024	0	0	0
23/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	375.0000	276.0000	(26.400)	0	0	0
23/09/2008	ZAAD	2009/03/16			Currency Future	6.8822	7.0090	1.842	7.0200	7.0200	410

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
23/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	303.0000	357.0000	17.822	0	0	0
23/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	303.0000	357.0000	17.822	0	0	0
23/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	321.0000	248.0000	(22.741)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	344.0000	405.0000	17.733	0	0	0
23/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	321.0000	248.0000	(22.741)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	268.0000	315.0000	17.537	0	0	0
23/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	160.0000	116.0000	(27.500)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	183.0000	133.0000	(27.322)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	415.0000	492.0000	18.554	0	0	0
23/09/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	0.0000	245.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	442.0000	525.0000	18.778	0	0	0
23/09/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	0.0000	436.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	645.0000	759.0000	17.674	0	0	0
23/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	234.0000	173.0000	(26.068)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	119.0000	90.0000	(24.370)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	262.0000	196.0000	(25.191)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	367.0000	432.0000	17.711	0	0	0
23/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	501.0000	599.0000	19.561	0	0	0
23/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	0.0000	217.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	569.0000	677.0000	18.981	0	0	0
23/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	87.0000	68.0000	(21.839)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	208.0000	152.0000	(26.923)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	386.0000	306.0000	(20.725)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	0.0000	508.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	456.0000	369.0000	(19.079)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	391.0000	461.0000	17.903	0	0	0
23/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	291.0000	221.0000	(24.055)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	0.0000	193.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	285.0000	335.0000	17.544	0	0	0
23/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	353.0000	276.0000	(21.813)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	0.0000	584.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	253.0000	296.0000	16.996	0	0	0
23/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	420.0000	337.0000	(19.762)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	323.0000	380.0000	17.647	0	0	0
23/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	139.0000	102.0000	(26.619)	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
23/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	471.0000	561.0000	19.108	0	0	0
23/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	102.0000	78.0000	(23.529)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	686.0000	802.0000	16.910	0	0	0
23/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	238.0000	278.0000	16.807	0	0	0
23/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	53.0000	43.0000	(18.868)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	74.0000	58.0000	(21.622)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	535.0000	637.0000	19.065	0	0	0
23/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	606.0000	717.0000	18.317	0	0	0
23/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	208.0000	152.0000	(26.923)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	471.0000	561.0000	19.108	0	0	0
23/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	139.0000	102.0000	(26.619)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	220.0000	261.0000	18.636	0	0	0
23/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	420.0000	337.0000	(19.762)	0	0	0
23/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	253.0000	296.0000	16.996	0	0	0
23/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	391.0000	461.0000	17.903	0	0	0
23/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	87.0000	68.0000	(21.839)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	569.0000	677.0000	18.981	0	0	0
23/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	488.0000	402.0000	(17.623)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
23/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	727.0000	845.0000	16.231	0	0	0
23/09/2008	ZAAD	2009/06/12			Currency Future	6.9558	7.0841	1.845	0.0000	0.0000	100
23/09/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	409.0000	342.0000	(16.381)	0	0	0
23/09/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	365.0000	426.0000	16.712	0	0	0
23/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	238.0000	190.0000	(20.168)	0	0	0
23/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	494.0000	574.0000	16.194	0	0	0
23/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	404.0000	469.0000	16.089	0	0	0
23/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	348.0000	285.0000	(18.103)	0	0	0
23/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	447.0000	518.0000	15.884	0	0	0
23/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	292.0000	234.0000	(19.863)	0	0	0
23/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	0.0000	574.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	331.0000	386.0000	16.616	0	0	0
23/09/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	0.0000	679.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	748.0000	865.0000	15.642	0	0	0
23/09/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	0.0000	350.0000	100.000	0	0	0
23/09/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	92.0000	81.0000	(11.957)	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
23/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	0.0000	465.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	300.0000	350.0000	16.667	0	0	0
23/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	0.0000	190.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	544.0000	465.0000	(14.522)	0	0	0
23/09/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	0.0000	533.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	475.0000	402.0000	(15.368)	0	0	0
23/09/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	0.0000	604.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	348.0000	285.0000	(18.103)	0	0	0
23/09/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	0.0000	288.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	404.0000	469.0000	16.089	0	0	0
23/09/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	0.0000	263.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	673.0000	787.0000	16.939	0	0	0
23/09/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	0.0000	317.0000	100.000	0	0	0
23/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	425.0000	493.0000	16.000	0	0	0
23/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	319.0000	259.0000	(18.809)	0	0	0
23/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	117.0000	103.0000	(11.966)	0	0	0
23/09/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	606.0000	712.0000	17.492	0	0	0
23/09/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	150.0000	128.0000	(14.667)	0	0	0
23/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	190.0000	157.0000	(17.368)	0	0	0
23/09/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	546.0000	641.0000	17.399	0	0	0
23/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	117.0000	103.0000	(11.966)	0	0	0
23/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	673.0000	787.0000	16.939	0	0	0

Grand Total: **383,436**