



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/09/2008

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
25/09/2008	\$ / R 2008/12/12			Currency Future	8.3212	8.2640	(0.687)	8.3400	8.2300	218,066
25/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	530.0000	488.0000	(7.925)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	203.0000	182.0000	(10.345)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	412.0000	445.0000	8.010	0	0	0
25/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	232.0000	256.0000	10.345	0	0	0
25/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	405.0000	369.0000	(8.889)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	482.0000	518.0000	7.469	0	0	0
25/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	556.0000	591.0000	6.295	0	0	0
25/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	233.0000	209.0000	(10.300)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	177.0000	155.0000	(12.429)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	287.0000	314.0000	9.408	0	0	0
25/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	353.0000	320.0000	(9.348)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	353.0000	320.0000	(9.348)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	184.0000	205.0000	11.413	0	0	0
25/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	405.0000	369.0000	(8.889)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	308.0000	278.0000	(9.740)	0	0	0
25/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	604.0000	559.0000	(7.450)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	184.0000	205.0000	11.413	0	0	0
25/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	627.0000	665.0000	6.061	0	0	0
25/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	268.0000	241.0000	(10.075)	0	0	20
25/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	143.0000	161.0000	12.587	0	0	0
25/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	109.0000	124.0000	13.761	0	0	0
25/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	464.0000	425.0000	(8.405)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	232.0000	256.0000	10.345	0	0	0
25/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	347.0000	377.0000	8.646	0	0	0
25/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	482.0000	518.0000	7.469	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
25/09/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	0.0000	141.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
25/09/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	0.0000	522.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	0.0000	108.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	0.0000	455.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	109.0000	124.0000	13.761	0	0	0
25/09/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	0.0000	182.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	530.0000	488.0000	(7.925)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	0.0000	396.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	83.0000	95.0000	14.458	0	0	0
25/09/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	0.0000	344.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	308.0000	278.0000	(9.740)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	287.0000	314.0000	9.408	0	0	0
25/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
25/09/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	0.0000	230.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	0.0000	299.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	0.0000	285.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	684.0000	635.0000	(7.164)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	0.0000	169.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	0.0000	259.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	0.0000	345.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	0.0000	555.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	0.0000	224.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	0.0000	195.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	0.0000	481.0000	100.000	0	0	0
25/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	203.0000	182.0000	(10.345)	0	0	0
25/09/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	0.0000	410.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16			Currency Future	8.4874	8.4311	(0.663)	8.4800	8.4800	26,722
25/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	446.0000	422.0000	(5.381)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	429.0000	460.0000	7.226	0	0	0
25/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	344.0000	373.0000	8.430	0	0	0
25/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	458.0000	491.0000	7.205	0	0	0
25/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	532.0000	504.0000	(5.263)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	466.0000	441.0000	(5.365)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	372.0000	402.0000	8.065	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
25/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	489.0000	522.0000	6.748	0	0	0
25/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	407.0000	385.0000	(5.405)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	326.0000	309.0000	(5.215)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	400.0000	431.0000	7.750	0	0	0
25/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	488.0000	462.0000	(5.328)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	509.0000	483.0000	(5.108)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	520.0000	554.0000	6.538	0	0	0
25/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	466.0000	441.0000	(5.365)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	373.0000	352.0000	(5.630)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	426.0000	403.0000	(5.399)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	389.0000	368.0000	(5.398)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	372.0000	402.0000	8.065	0	0	0
25/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	634.0000	603.0000	(4.890)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	552.0000	587.0000	6.341	0	0	0
25/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	293.0000	320.0000	9.215	0	0	0
25/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	580.0000	551.0000	(5.000)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	634.0000	603.0000	(4.890)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	247.0000	272.0000	10.121	0	0	0
25/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	580.0000	551.0000	(5.000)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	407.0000	385.0000	(5.405)	0	0	0
25/09/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	766.0000	728.0000	(4.961)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	725.0000	761.0000	4.966	0	0	0
25/09/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	211.0000	231.0000	9.479	0	0	0
25/09/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	312.0000	292.0000	(6.410)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	698.0000	662.0000	(5.158)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	653.0000	691.0000	5.819	0	0	0
25/09/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	179.0000	197.0000	10.056	0	0	0
25/09/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	341.0000	323.0000	(5.279)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	247.0000	272.0000	10.121	0	0	0
25/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	585.0000	621.0000	6.154	0	0	0
25/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	293.0000	320.0000	9.215	0	0	0
25/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	520.0000	554.0000	6.538	0	0	0
25/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	373.0000	352.0000	(5.630)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	249.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	0.0000	576.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	0.0000	630.0000	100.000	0	0	0

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25/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	585.0000	621.0000	6.154	0	0	0
25/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	295.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	0.0000	522.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	0.0000	368.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	0.0000	403.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	0.0000	587.0000	100.000	0	0	0
25/09/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	619.0000	656.0000	5.977	0	0	0
25/09/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	356.0000	337.0000	(5.337)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	509.0000	483.0000	(5.108)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	555.0000	527.0000	(5.045)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	666.0000	630.0000	(5.405)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	318.0000	346.0000	8.805	0	0	0
25/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	228.0000	249.0000	9.211	0	0	0
25/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	269.0000	295.0000	9.665	0	0	0
25/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	607.0000	576.0000	(5.107)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	429.0000	460.0000	7.226	0	0	0
25/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	689.0000	728.0000	5.660	0	0	0
25/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	689.0000	728.0000	5.660	0	0	0
25/09/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	295.0000	276.0000	(6.441)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	326.0000	309.0000	(5.215)	0	0	0
25/09/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	758.0000	795.0000	4.881	0	0	0
25/09/2008	\$ / R 2009/06/12			Currency Future	8.6474	8.5886	(0.680)	0.0000	0.0000	2,092
25/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	652.0000	626.0000	(3.988)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	530.0000	508.0000	(4.151)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	454.0000	487.0000	7.269	0	0	0
25/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	568.0000	545.0000	(4.049)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	571.0000	606.0000	6.130	0	0	0
25/09/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	400.0000	431.0000	7.750	0	0	0
25/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	571.0000	606.0000	6.130	0	0	0
25/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	610.0000	584.0000	(4.262)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	512.0000	546.0000	6.641	0	0	0
25/09/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	568.0000	545.0000	(4.049)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	696.0000	735.0000	5.603	0	0	0
25/09/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	697.0000	669.0000	(4.017)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	494.0000	474.0000	(4.049)	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
25/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	746.0000	717.0000	(3.887)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	632.0000	669.0000	5.854	0	0	0
25/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	349.0000	378.0000	8.309	0	0	0
25/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	461.0000	442.0000	(4.121)	0	0	0
25/09/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	430.0000	409.0000	(4.884)	0	0	0
25/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	395.0000	376.0000	(4.810)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	601.0000	637.0000	5.990	0	0	0
25/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	763.0000	803.0000	5.242	0	0	0
25/09/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	548.0000	526.0000	(4.015)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	763.0000	803.0000	5.242	0	0	0
25/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	865.0000	904.0000	4.509	0	0	0
25/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	833.0000	871.0000	4.562	0	0	0
25/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	445.0000	427.0000	(4.045)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	461.0000	442.0000	(4.121)	0	0	0
25/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	798.0000	839.0000	5.138	0	0	0
25/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	898.0000	937.0000	4.343	0	0	0
25/09/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	412.0000	392.0000	(4.854)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	730.0000	769.0000	5.342	0	0	0
25/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	652.0000	626.0000	(3.988)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	477.0000	457.0000	(4.193)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	511.0000	490.0000	(4.110)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	273.0000	295.0000	8.059	0	0	0
25/09/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	807.0000	772.0000	(4.337)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	664.0000	702.0000	5.723	0	0	0
25/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	610.0000	584.0000	(4.262)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	512.0000	546.0000	6.641	0	0	0
25/09/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	870.0000	834.0000	(4.138)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	309.0000	333.0000	7.767	0	0	0
25/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	374.0000	404.0000	8.021	0	0	0
25/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	721.0000	693.0000	(3.883)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	541.0000	575.0000	6.285	0	0	0
25/09/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	589.0000	564.0000	(4.244)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	454.0000	487.0000	7.269	0	0	0
25/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	630.0000	606.0000	(3.810)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	674.0000	647.0000	(4.006)	0	0	0
25/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	483.0000	517.0000	7.039	0	0	0

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25/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	426.0000	459.0000	7.746	0	0	0
25/09/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	0.0000	769.0000	100.000	0	0	0
25/09/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	0.0000	457.0000	100.000	0	0	0
25/09/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	0.0000	742.0000	100.000	0	0	0
25/09/2008	\$ / R	2009/06/12	8.20	Put	Currency Future	0.0000	354.0000	100.000	0	0	0
25/09/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	0.0000	647.0000	100.000	0	0	0
25/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	0.0000	459.0000	100.000	0	0	0
25/09/2008	£ / R	2008/12/12			Currency Future	15.3862	15.2266	(1.037)	15.4200	15.4200	15,932
25/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	165.0000	217.0000	31.515	0	0	0
25/09/2008	£ / R	2008/12/12	15.30	Put	Currency Future	442.0000	541.0000	22.398	0	0	0
25/09/2008	£ / R	2008/12/12	15.00	Put	Currency Future	293.0000	374.0000	27.645	0	0	0
25/09/2008	£ / R	2008/12/12	15.30	Call	Currency Future	528.0000	468.0000	(11.364)	0	0	0
25/09/2008	£ / R	2008/12/12	15.00	Call	Currency Future	679.0000	601.0000	(11.487)	0	0	0
25/09/2008	£ / R	2008/12/12	14.75	Put	Currency Future	207.0000	267.0000	28.986	0	0	0
25/09/2008	£ / R	2008/12/12	14.75	Call	Currency Future	843.0000	743.0000	(11.862)	0	0	0
25/09/2008	£ / R	2008/12/12	15.80	Put	Currency Future	760.0000	871.0000	14.605	0	0	0
25/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	951.0000	843.0000	(11.356)	0	0	0
25/09/2008	£ / R	2008/12/12	15.50	Call	Currency Future	445.0000	395.0000	(11.236)	0	0	0
25/09/2008	£ / R	2008/12/12	15.50	Put	Currency Future	559.0000	668.0000	19.499	0	0	0
25/09/2008	£ / R	2008/12/12	15.55	Put	Currency Future	591.0000	702.0000	18.782	0	0	0
25/09/2008	£ / R	2008/12/12	15.80	Call	Currency Future	346.0000	298.0000	(13.873)	0	0	0
25/09/2008	£ / R	2008/12/12	15.60	Call	Currency Future	409.0000	363.0000	(11.247)	0	0	0
25/09/2008	£ / R	2008/12/12	15.25	Call	Currency Future	550.0000	488.0000	(11.273)	0	0	0
25/09/2008	£ / R	2008/12/12	15.70	Call	Currency Future	376.0000	331.0000	(11.968)	0	0	0
25/09/2008	£ / R	2008/12/12	15.25	Put	Currency Future	414.0000	511.0000	23.430	0	0	0
25/09/2008	£ / R	2008/12/12	15.70	Put	Currency Future	690.0000	804.0000	16.522	0	0	0
25/09/2008	£ / R	2008/12/12	15.60	Put	Currency Future	623.0000	737.0000	18.299	0	0	0
25/09/2008	£ / R	2008/12/12	15.35	Call	Currency Future	506.0000	448.0000	(11.462)	0	0	0
25/09/2008	£ / R	2008/12/12	15.45	Call	Currency Future	465.0000	412.0000	(11.398)	0	0	0
25/09/2008	£ / R	2008/12/12	14.65	Call	Currency Future	915.0000	809.0000	(11.585)	0	0	0
25/09/2008	£ / R	2008/12/12	15.45	Put	Currency Future	529.0000	635.0000	20.038	0	0	0
25/09/2008	£ / R	2008/12/12	14.55	Put	Currency Future	153.0000	202.0000	32.026	0	0	0
25/09/2008	£ / R	2008/12/12	15.35	Put	Currency Future	470.0000	572.0000	21.702	0	0	0
25/09/2008	£ / R	2008/12/12	14.55	Call	Currency Future	989.0000	878.0000	(11.223)	0	0	0
25/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	388.0000	482.0000	24.227	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
25/09/2008	£ / R 2008/12/12	14.45	Put	Currency Future	130.0000	174.0000	33.846	0	0	0
25/09/2008	£ / R 2008/12/12	15.65	Call	Currency Future	0.0000	349.0000	100.000	0	0	0
25/09/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,066.0000	950.0000	(10.882)	0	0	0
25/09/2008	£ / R 2008/12/12	14.65	Put	Currency Future	178.0000	233.0000	30.899	0	0	0
25/09/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,146.0000	1,026.0000	(10.471)	0	0	0
25/09/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,106.0000	988.0000	(10.669)	0	0	0
25/09/2008	£ / R 2008/12/12	14.85	Call	Currency Future	775.0000	681.0000	(12.129)	0	0	0
25/09/2008	£ / R 2008/12/12	14.35	Put	Currency Future	110.0000	149.0000	35.455	0	0	0
25/09/2008	£ / R 2008/12/12	15.65	Put	Currency Future	0.0000	772.0000	100.000	0	0	0
25/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	338.0000	426.0000	26.036	0	0	0
25/09/2008	£ / R 2008/12/12	14.95	Put	Currency Future	274.0000	350.0000	27.737	0	0	0
25/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	624.0000	553.0000	(11.378)	0	0	0
25/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	165.0000	217.0000	31.515	0	0	0
25/09/2008	£ / R 2008/12/12	15.20	Call	Currency Future	574.0000	509.0000	(11.324)	0	0	0
25/09/2008	£ / R 2008/12/12	14.85	Put	Currency Future	239.0000	304.0000	27.197	0	0	0
25/09/2008	£ / R 2008/12/12	15.10	Call	Currency Future	624.0000	553.0000	(11.378)	0	0	0
25/09/2008	£ / R 2008/12/12	14.50	Put	Currency Future	141.0000	187.0000	32.624	0	0	0
25/09/2008	£ / R 2008/12/12	15.55	Call	Currency Future	427.0000	379.0000	(11.241)	0	0	0
25/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	951.0000	843.0000	(11.356)	0	0	0
25/09/2008	£ / R 2008/12/12	14.95	Call	Currency Future	710.0000	626.0000	(11.831)	0	0	0
25/09/2008	£ / R 2008/12/12	15.10	Put	Currency Future	338.0000	426.0000	26.036	0	0	0
25/09/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,027.0000	914.0000	(11.003)	0	0	0
25/09/2008	£ / R 2008/12/12	15.15	Put	Currency Future	362.0000	454.0000	25.414	0	0	0
25/09/2008	£ / R 2008/12/12	15.05	Call	Currency Future	651.0000	576.0000	(11.521)	0	0	0
25/09/2008	£ / R 2008/12/12	14.80	Call	Currency Future	809.0000	711.0000	(12.114)	0	0	0
25/09/2008	£ / R 2008/12/12	15.05	Put	Currency Future	315.0000	400.0000	26.984	0	0	0
25/09/2008	£ / R 2008/12/12	14.80	Put	Currency Future	223.0000	285.0000	27.803	0	0	0
25/09/2008	£ / R 2008/12/12	15.15	Call	Currency Future	598.0000	530.0000	(11.371)	0	0	0
25/09/2008	£ / R 2008/12/12	15.40	Call	Currency Future	485.0000	430.0000	(11.340)	0	0	0
25/09/2008	£ / R 2008/12/12	15.40	Put	Currency Future	499.0000	603.0000	20.842	0	0	0
25/09/2008	£ / R 2008/12/12	14.70	Put	Currency Future	192.0000	249.0000	29.688	0	0	0
25/09/2008	£ / R 2008/12/12	14.90	Call	Currency Future	742.0000	653.0000	(11.995)	0	0	0
25/09/2008	£ / R 2008/12/12	14.70	Call	Currency Future	878.0000	776.0000	(11.617)	0	0	0
25/09/2008	£ / R 2008/12/12	14.90	Put	Currency Future	256.0000	326.0000	27.344	0	0	0
25/09/2008	£ / R 2008/12/12	14.40	Put	Currency Future	119.0000	161.0000	35.294	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2008	£ / R 2009/03/16			Currency Future	15.6034	15.4590	(0.925)	15.5500	15.5500	12,049
25/09/2008	£ / R 2009/03/16	15.90	Call	Currency Future	628.0000	597.0000	(4.936)	0	0	0
25/09/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,165.0000	1,091.0000	(6.352)	0	0	0
25/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	860.0000	974.0000	13.256	0	0	0
25/09/2008	£ / R 2009/03/16	15.00	Put	Currency Future	434.0000	513.0000	18.203	0	0	0
25/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	663.0000	633.0000	(4.525)	0	0	0
25/09/2008	£ / R 2009/03/16	15.85	Put	Currency Future	0.0000	1,007.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	14.80	Put	Currency Future	361.0000	432.0000	19.668	0	0	0
25/09/2008	£ / R 2009/03/16	15.85	Call	Currency Future	0.0000	616.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	15.25	Call	Currency Future	895.0000	849.0000	(5.140)	0	0	0
25/09/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,038.0000	972.0000	(6.358)	0	0	0
25/09/2008	£ / R 2009/03/16	15.50	Put	Currency Future	679.0000	784.0000	15.464	0	0	0
25/09/2008	£ / R 2009/03/16	15.90	Put	Currency Future	925.0000	1,038.0000	12.216	0	0	0
25/09/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,100.0000	1,030.0000	(6.364)	0	0	0
25/09/2008	£ / R 2009/03/16	16.00	Call	Currency Future	595.0000	559.0000	(6.050)	0	0	0
25/09/2008	£ / R 2009/03/16	14.90	Put	Currency Future	397.0000	471.0000	18.640	0	0	0
25/09/2008	£ / R 2009/03/16	15.50	Call	Currency Future	783.0000	743.0000	(5.109)	0	0	0
25/09/2008	£ / R 2009/03/16	15.75	Call	Currency Future	0.0000	650.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	15.30	Put	Currency Future	567.0000	668.0000	17.813	0	0	0
25/09/2008	£ / R 2009/03/16	15.10	Put	Currency Future	474.0000	559.0000	17.932	0	0	0
25/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	871.0000	827.0000	(5.052)	0	0	0
25/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	871.0000	827.0000	(5.052)	0	0	0
25/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	622.0000	726.0000	16.720	0	0	0
25/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	860.0000	974.0000	13.256	0	0	0
25/09/2008	£ / R 2009/03/16	15.10	Call	Currency Future	977.0000	918.0000	(6.039)	0	0	0
25/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	663.0000	633.0000	(4.525)	0	0	0
25/09/2008	£ / R 2009/03/16	15.30	Put	Currency Future	567.0000	668.0000	17.813	0	0	0
25/09/2008	£ / R 2009/03/16	15.70	Put	Currency Future	797.0000	909.0000	14.053	0	0	0
25/09/2008	£ / R 2009/03/16	14.90	Put	Currency Future	397.0000	471.0000	18.640	0	0	0
25/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	825.0000	785.0000	(4.848)	0	0	0
25/09/2008	£ / R 2009/03/16	15.65	Put	Currency Future	0.0000	877.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	14.80	Put	Currency Future	361.0000	432.0000	19.668	0	0	0
25/09/2008	£ / R 2009/03/16	15.75	Put	Currency Future	0.0000	941.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	15.55	Put	Currency Future	0.0000	814.0000	100.000	0	0	0
25/09/2008	£ / R 2009/03/16	16.00	Put	Currency Future	991.0000	1,100.0000	10.999	0	0	0
25/09/2008	£ / R 2009/03/16	14.95	Put	Currency Future	415.0000	492.0000	18.554	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2008	£ / R	2009/03/16	15.70	Call	Currency Future	701.0000	668.0000	(4.708)	0	0	0
25/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,100.0000	1,030.0000	(6.364)	0	0	0
25/09/2008	£ / R	2009/03/16	14.65	Put	Currency Future	313.0000	378.0000	20.767	0	0	0
25/09/2008	£ / R	2009/03/16	15.65	Call	Currency Future	0.0000	686.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.65	Call	Currency Future	1,266.0000	1,187.0000	(6.240)	0	0	0
25/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	0.0000	534.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	328.0000	396.0000	20.732	0	0	0
25/09/2008	£ / R	2009/03/16	15.55	Call	Currency Future	0.0000	723.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,165.0000	1,091.0000	(6.352)	0	0	0
25/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	0.0000	697.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.75	Call	Currency Future	1,198.0000	1,123.0000	(6.260)	0	0	0
25/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	0.0000	943.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,232.0000	1,155.0000	(6.250)	0	0	0
25/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	0.0000	806.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	0.0000	894.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	1,301.0000	1,220.0000	(6.226)	0	0	0
25/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	0.0000	585.0000	100.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.75	Put	Currency Future	345.0000	414.0000	20.000	0	0	0
25/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	297.0000	361.0000	21.549	0	0	0
25/09/2008	£ / R	2009/03/16	14.85	Put	Currency Future	379.0000	452.0000	19.261	0	0	0
25/09/2008	£ / R	2009/03/16	15.25	Put	Currency Future	541.0000	640.0000	18.299	0	0	0
25/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	622.0000	726.0000	16.720	0	0	0
25/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	848.0000	806.0000	(4.953)	0	0	0
25/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	594.0000	697.0000	17.340	0	0	0
25/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	516.0000	612.0000	18.605	0	0	0
25/09/2008	£ / R	2009/03/16	15.45	Call	Currency Future	804.0000	764.0000	(4.975)	0	0	0
25/09/2008	£ / R	2009/03/16	15.45	Put	Currency Future	650.0000	755.0000	16.154	0	0	0
25/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	919.0000	871.0000	(5.223)	0	0	0
25/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	825.0000	785.0000	(4.848)	0	0	0
25/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	948.0000	894.0000	(5.696)	0	0	0
25/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	495.0000	585.0000	18.182	0	0	0
25/09/2008	£ / R	2009/03/16	14.85	Call	Currency Future	1,132.0000	1,061.0000	(6.272)	0	0	0
25/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,007.0000	943.0000	(6.356)	0	0	0
25/09/2008	£ / R	2009/03/16	14.95	Call	Currency Future	1,069.0000	1,001.0000	(6.361)	0	0	0
25/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	454.0000	534.0000	17.621	0	0	0
25/09/2008	£ / R	2009/03/16	15.60	Call	Currency Future	740.0000	704.0000	(4.865)	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
25/09/2008	£ / R	2009/03/16	15.60	Put	Currency Future	737.0000	845.0000	14.654	0	0	0
25/09/2008	£ / R	2009/06/12			Currency Future	15.8168	15.6795	(0.868)	15.7500	15.7500	1
25/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,252.0000	1,202.0000	(3.994)	0	0	0
25/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,042.0000	1,012.0000	(2.879)	0	0	0
25/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	585.0000	672.0000	14.872	0	0	0
25/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	545.0000	629.0000	15.413	0	0	0
25/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	776.0000	882.0000	13.660	0	0	0
25/09/2008	£ / R	2009/06/12	14.85	Put	Currency Future	470.0000	549.0000	16.809	0	0	0
25/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,312.0000	1,259.0000	(4.040)	0	0	0
25/09/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,374.0000	1,318.0000	(4.076)	0	0	0
25/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	605.0000	694.0000	14.711	0	0	0
25/09/2008	£ / R	2009/06/12	16.10	Call	Currency Future	824.0000	804.0000	(2.427)	0	0	0
25/09/2008	£ / R	2009/06/12	14.95	Put	Currency Future	507.0000	588.0000	15.976	0	0	0
25/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,312.0000	1,259.0000	(4.040)	0	0	0
25/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,222.0000	1,174.0000	(3.928)	0	0	0
25/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	1,000.0000	970.0000	(3.000)	0	0	0
25/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	981.0000	1,094.0000	11.519	0	0	0
25/09/2008	£ / R	2009/06/12	16.00	Call	Currency Future	860.0000	838.0000	(2.558)	0	0	0
25/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	545.0000	629.0000	15.413	0	0	0
25/09/2008	£ / R	2009/06/12	15.85	Put	Currency Future	951.0000	1,062.0000	11.672	0	0	0
25/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	979.0000	950.0000	(2.962)	0	0	0
25/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	862.0000	970.0000	12.529	0	0	0
25/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	938.0000	910.0000	(2.985)	0	0	0
25/09/2008	£ / R	2009/06/12	14.85	Call	Currency Future	1,437.0000	1,378.0000	(4.106)	0	0	0
25/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	898.0000	873.0000	(2.784)	0	0	0
25/09/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,173.0000	1,285.0000	9.548	0	0	0
25/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	921.0000	1,031.0000	11.944	0	0	0
25/09/2008	£ / R	2009/06/12	15.85	Call	Currency Future	918.0000	892.0000	(2.832)	0	0	0
25/09/2008	£ / R	2009/06/12	15.65	Put	Currency Future	833.0000	940.0000	12.845	0	0	0
25/09/2008	£ / R	2009/06/12	15.75	Call	Currency Future	958.0000	930.0000	(2.923)	0	0	0
25/09/2008	£ / R	2009/06/12	16.20	Call	Currency Future	790.0000	764.0000	(3.291)	0	0	0
25/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,252.0000	1,202.0000	(3.994)	0	0	0
25/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	1,021.0000	991.0000	(2.938)	0	0	0
25/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	585.0000	672.0000	14.872	0	0	0
25/09/2008	£ / R	2009/06/12	15.60	Put	Currency Future	804.0000	911.0000	13.308	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2008	£ / R 2009/06/12	15.75	Put	Currency Future	891.0000	1,000.0000	12.233	0	0	0
25/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,107.0000	1,224.0000	10.569	0	0	0
25/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,042.0000	1,012.0000	(2.879)	0	0	0
25/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,000.0000	970.0000	(3.000)	0	0	0
25/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	833.0000	940.0000	12.845	0	0	0
25/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	776.0000	882.0000	13.660	0	0	0
25/09/2008	£ / R 2009/06/12	15.50	Put	Currency Future	747.0000	853.0000	14.190	0	0	0
25/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,470.0000	1,409.0000	(4.150)	0	0	0
25/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	453.0000	530.0000	16.998	0	0	0
25/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,405.0000	1,348.0000	(4.057)	0	0	0
25/09/2008	£ / R 2009/06/12	15.90	Call	Currency Future	0.0000	873.0000	100.000	0	0	0
25/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	693.0000	795.0000	14.719	0	0	0
25/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	804.0000	911.0000	13.308	0	0	0
25/09/2008	£ / R 2009/06/12	16.10	Call	Currency Future	0.0000	804.0000	100.000	0	0	0
25/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,165.0000	1,119.0000	(3.948)	0	0	0
25/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	0.0000	1,224.0000	100.000	0	0	0
25/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	488.0000	568.0000	16.393	0	0	0
25/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,021.0000	991.0000	(2.938)	0	0	0
25/09/2008	£ / R 2009/06/12	15.90	Put	Currency Future	0.0000	1,094.0000	100.000	0	0	0
25/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,109.0000	1,075.0000	(3.066)	0	0	0
25/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	648.0000	740.0000	14.198	0	0	0
25/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,165.0000	1,119.0000	(3.948)	0	0	0
25/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,405.0000	1,348.0000	(4.057)	0	0	0
25/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	453.0000	530.0000	16.998	0	0	0
25/09/2008	£ / R 2009/06/12	15.45	Put	Currency Future	720.0000	824.0000	14.444	0	0	0
25/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,470.0000	1,409.0000	(4.150)	0	0	0
25/09/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,193.0000	1,146.0000	(3.940)	0	0	0
25/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	648.0000	740.0000	14.198	0	0	0
25/09/2008	£ / R 2009/06/12	15.80	Call	Currency Future	938.0000	910.0000	(2.985)	0	0	0
25/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	488.0000	568.0000	16.393	0	0	0
25/09/2008	£ / R 2009/06/12	15.25	Put	Currency Future	627.0000	717.0000	14.354	0	0	0
25/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	526.0000	608.0000	15.589	0	0	0
25/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	670.0000	767.0000	14.478	0	0	0
25/09/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,342.0000	1,288.0000	(4.024)	0	0	0
25/09/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,086.0000	1,054.0000	(2.947)	0	0	0
25/09/2008	£ / R 2009/06/12	15.10	Put	Currency Future	565.0000	650.0000	15.044	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
25/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	921.0000	1,031.0000	11.944	0	0	0
25/09/2008	£ / R	2009/06/12	15.10	Call	Currency Future	1,281.0000	1,230.0000	(3.981)	0	0	0
25/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	1,109.0000	1,075.0000	(3.066)	0	0	0
25/09/2008	£ / R	2009/06/12	15.50	Call	Currency Future	1,064.0000	1,033.0000	(2.914)	0	0	0
25/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	693.0000	795.0000	14.719	0	0	0
25/09/2008	£ / R	2009/06/12	15.35	Call	Currency Future	1,137.0000	1,097.0000	(3.518)	0	0	0
25/09/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,043.0000	1,158.0000	11.026	0	0	0
25/09/2008	€ / R	2008/12/12			Currency Future	12.2424	12.1275	(0.939)	12.2300	12.1900	42,392
25/09/2008	€ / R	2008/12/12	12.35	Put	Currency Future	482.0000	572.0000	18.672	0	0	0
25/09/2008	€ / R	2008/12/12	12.25	Call	Currency Future	413.0000	385.0000	(6.780)	0	0	0
25/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	203.0000	265.0000	30.542	0	0	0
25/09/2008	€ / R	2008/12/12	12.35	Call	Currency Future	374.0000	350.0000	(6.417)	0	0	0
25/09/2008	€ / R	2008/12/12	11.85	Put	Currency Future	220.0000	287.0000	30.455	0	0	0
25/09/2008	€ / R	2008/12/12	12.45	Put	Currency Future	546.0000	640.0000	17.216	0	0	0
25/09/2008	€ / R	2008/12/12	12.45	Call	Currency Future	338.0000	317.0000	(6.213)	0	0	0
25/09/2008	€ / R	2008/12/12	12.25	Put	Currency Future	421.0000	508.0000	20.665	0	0	0
25/09/2008	€ / R	2008/12/12	11.70	Call	Currency Future	713.0000	653.0000	(8.415)	0	0	0
25/09/2008	€ / R	2008/12/12	11.70	Put	Currency Future	171.0000	225.0000	31.579	0	0	0
25/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	241.0000	311.0000	29.046	0	0	0
25/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	645.0000	592.0000	(8.217)	0	0	0
25/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	97.0000	136.0000	40.206	0	0	0
25/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	939.0000	863.0000	(8.094)	0	0	0
25/09/2008	€ / R	2008/12/12	12.20	Call	Currency Future	435.0000	404.0000	(7.126)	0	0	0
25/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	583.0000	539.0000	(7.547)	0	0	0
25/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	79.0000	113.0000	43.038	0	0	0
25/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	613.0000	565.0000	(7.830)	0	0	0
25/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,021.0000	940.0000	(7.933)	0	0	0
25/09/2008	€ / R	2008/12/12	12.05	Put	Currency Future	311.0000	390.0000	25.402	0	0	0
25/09/2008	€ / R	2008/12/12	12.05	Call	Currency Future	503.0000	467.0000	(7.157)	0	0	0
25/09/2008	€ / R	2008/12/12	12.20	Put	Currency Future	392.0000	477.0000	21.684	0	0	0
25/09/2008	€ / R	2008/12/12	12.30	Call	Currency Future	393.0000	367.0000	(6.616)	0	0	0
25/09/2008	€ / R	2008/12/12	12.30	Put	Currency Future	451.0000	539.0000	19.512	0	0	0
25/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	613.0000	565.0000	(7.830)	0	0	0
25/09/2008	€ / R	2008/12/12	11.85	Put	Currency Future	220.0000	287.0000	30.455	0	0	0
25/09/2008	€ / R	2008/12/12	11.95	Call	Currency Future	555.0000	514.0000	(7.387)	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
25/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	263.0000	336.0000	27.757	0	0	0
25/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	457.0000	425.0000	(7.002)	0	0	0
25/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	364.0000	447.0000	22.802	0	0	0
25/09/2008	€ / R 2008/12/12	12.55	Call	Currency Future	306.0000	288.0000	(5.882)	0	0	0
25/09/2008	€ / R 2008/12/12	12.55	Put	Currency Future	614.0000	711.0000	15.798	0	0	0
25/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	482.0000	572.0000	18.672	0	0	0
25/09/2008	€ / R 2008/12/12	12.65	Call	Currency Future	278.0000	255.0000	(8.273)	0	0	0
25/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	374.0000	350.0000	(6.417)	0	0	0
25/09/2008	€ / R 2008/12/12	12.65	Put	Currency Future	685.0000	778.0000	13.577	0	0	0
25/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,021.0000	940.0000	(7.933)	0	0	0
25/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	87.0000	124.0000	42.529	0	0	0
25/09/2008	€ / R 2008/12/12	12.10	Call	Currency Future	479.0000	445.0000	(7.098)	0	0	0
25/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	79.0000	113.0000	43.038	0	0	0
25/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	286.0000	363.0000	26.923	0	0	0
25/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	939.0000	863.0000	(8.094)	0	0	0
25/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	97.0000	136.0000	40.206	0	0	0
25/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	529.0000	490.0000	(7.372)	0	0	0
25/09/2008	€ / R 2008/12/12	12.10	Put	Currency Future	337.0000	418.0000	24.036	0	0	0
25/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	785.0000	719.0000	(8.408)	0	0	0
25/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	645.0000	592.0000	(8.217)	0	0	0
25/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	118.0000	162.0000	37.288	0	0	0
25/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	980.0000	901.0000	(8.061)	0	0	0
25/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	203.0000	265.0000	30.542	0	0	0
25/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	861.0000	790.0000	(8.246)	0	0	0
25/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	143.0000	192.0000	34.266	0	0	0
25/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	241.0000	311.0000	29.046	0	0	0
25/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	749.0000	686.0000	(8.411)	0	0	0
25/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	156.0000	208.0000	33.333	0	0	0
25/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	823.0000	754.0000	(8.384)	0	0	0
25/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	130.0000	177.0000	36.154	0	0	0
25/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	900.0000	826.0000	(8.222)	0	0	0
25/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	583.0000	539.0000	(7.547)	0	0	0
25/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	679.0000	621.0000	(8.542)	0	0	0
25/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	186.0000	243.0000	30.645	0	0	0
25/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	107.0000	149.0000	39.252	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
25/09/2008	€ / R 2009/03/16			Currency Future	12.4417	12.3435	(0.789)	0.0000	0.0000	12,815
25/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	765.0000	730.0000	(4.575)	0	0	0
25/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	814.0000	776.0000	(4.668)	0	0	0
25/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	635.0000	606.0000	(4.567)	0	0	0
25/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	423.0000	482.0000	13.948	0	0	0
25/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	643.0000	712.0000	10.731	0	0	0
25/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	473.0000	536.0000	13.319	0	0	0
25/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	789.0000	752.0000	(4.689)	0	0	0
25/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	704.0000	775.0000	10.085	0	0	0
25/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	448.0000	509.0000	13.616	0	0	0
25/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	559.0000	534.0000	(4.472)	0	0	0
25/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	596.0000	569.0000	(4.530)	0	0	0
25/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	767.0000	841.0000	9.648	0	0	0
25/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	615.0000	587.0000	(4.553)	0	0	0
25/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	904.0000	854.0000	(5.531)	0	0	0
25/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	528.0000	594.0000	12.500	0	0	0
25/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	362.0000	411.0000	13.536	0	0	0
25/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	719.0000	687.0000	(4.451)	0	0	0
25/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	614.0000	681.0000	10.912	0	0	0
25/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	655.0000	625.0000	(4.580)	0	0	0
25/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	673.0000	743.0000	10.401	0	0	0
25/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	556.0000	622.0000	11.871	0	0	0
25/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	326.0000	371.0000	13.804	0	0	0
25/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	967.0000	914.0000	(5.481)	0	0	0
25/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	698.0000	666.0000	(4.585)	0	0	0
25/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	585.0000	652.0000	11.453	0	0	0
25/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,033.0000	977.0000	(5.421)	0	0	0
25/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	291.0000	334.0000	14.777	0	0	0
25/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	967.0000	914.0000	(5.481)	0	0	0
25/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	326.0000	371.0000	13.804	0	0	0
25/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	742.0000	708.0000	(4.582)	0	0	0
25/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	260.0000	299.0000	15.000	0	0	0
25/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	500.0000	565.0000	13.000	0	0	0
25/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,101.0000	1,043.0000	(5.268)	0	0	0
25/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,172.0000	1,111.0000	(5.205)	0	0	0
25/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	230.0000	267.0000	16.087	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
25/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	698.0000	666.0000	(4.585)	0	0	0
25/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,136.0000	1,077.0000	(5.194)	0	0	0
25/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	814.0000	776.0000	(4.668)	0	0	0
25/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	423.0000	482.0000	13.948	0	0	0
25/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	765.0000	730.0000	(4.575)	0	0	0
25/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	473.0000	536.0000	13.319	0	0	0
25/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	677.0000	645.0000	(4.727)	0	0	0
25/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	382.0000	431.0000	12.827	0	0	0
25/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	556.0000	622.0000	11.871	0	0	0
25/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	874.0000	825.0000	(5.606)	0	0	0
25/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	935.0000	884.0000	(5.455)	0	0	0
25/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	245.0000	283.0000	15.510	0	0	0
25/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,067.0000	1,010.0000	(5.342)	0	0	0
25/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	275.0000	316.0000	14.909	0	0	0
25/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,000.0000	946.0000	(5.400)	0	0	0
25/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	308.0000	352.0000	14.286	0	0	0
25/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	344.0000	390.0000	13.372	0	0	0
25/09/2008	€ / R 2009/03/16	12.85	Put	Currency Future	901.0000	971.0000	7.769	0	0	0
25/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	704.0000	775.0000	10.085	0	0	0
25/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	596.0000	569.0000	(4.530)	0	0	0
25/09/2008	€ / R 2009/03/16	12.85	Call	Currency Future	493.0000	465.0000	(5.680)	0	0	0
25/09/2008	€ / R 2009/03/16	12.75	Call	Currency Future	525.0000	502.0000	(4.381)	0	0	0
25/09/2008	€ / R 2009/03/16	12.75	Put	Currency Future	833.0000	908.0000	9.004	0	0	0
25/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	559.0000	534.0000	(4.472)	0	0	0
25/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	767.0000	841.0000	9.648	0	0	0
25/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	844.0000	800.0000	(5.213)	0	0	0
25/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	402.0000	456.0000	13.433	0	0	0
25/09/2008	€ / R 2009/06/12			Currency Future	12.6273	12.5312	(0.761)	0.0000	0.0000	40
25/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	493.0000	545.0000	10.548	0	0	0
25/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	934.0000	1,008.0000	7.923	0	0	0
25/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	493.0000	545.0000	10.548	0	0	0
25/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	711.0000	689.0000	(3.094)	0	0	0
25/09/2008	€ / R 2009/06/12	12.30	Call	Currency Future	933.0000	904.0000	(3.108)	0	0	0
25/09/2008	€ / R 2009/06/12	12.75	Call	Currency Future	747.0000	724.0000	(3.079)	0	0	0
25/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	749.0000	819.0000	9.346	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
25/09/2008	€ / R 2009/06/12	12.30	Put	Currency Future	606.0000	672.0000	10.891	0	0	0
25/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	827.0000	800.0000	(3.265)	0	0	0
25/09/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,324.0000	1,270.0000	(4.079)	0	0	0
25/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,012.0000	970.0000	(4.150)	0	0	0
25/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	453.0000	503.0000	11.038	0	0	0
25/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	535.0000	589.0000	10.093	0	0	0
25/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	911.0000	883.0000	(3.074)	0	0	0
25/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,070.0000	1,026.0000	(4.112)	0	0	0
25/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	786.0000	761.0000	(3.181)	0	0	0
25/09/2008	€ / R 2009/06/12	11.65	Put	Currency Future	346.0000	389.0000	12.428	0	0	0
25/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	634.0000	701.0000	10.568	0	0	0
25/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	956.0000	925.0000	(3.243)	0	0	0
25/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	415.0000	463.0000	11.566	0	0	0
25/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	749.0000	819.0000	9.346	0	0	0
25/09/2008	€ / R 2009/06/12	12.45	Put	Currency Future	691.0000	760.0000	9.986	0	0	0
25/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	827.0000	800.0000	(3.265)	0	0	0
25/09/2008	€ / R 2009/06/12	12.45	Call	Currency Future	869.0000	841.0000	(3.222)	0	0	0
25/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	809.0000	880.0000	8.776	0	0	0
25/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,193.0000	1,144.0000	(4.107)	0	0	0
25/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	513.0000	567.0000	10.526	0	0	0
25/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	911.0000	883.0000	(3.074)	0	0	0
25/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	806.0000	780.0000	(3.226)	0	0	0
25/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	579.0000	644.0000	11.226	0	0	0
25/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	634.0000	701.0000	10.568	0	0	0
25/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	779.0000	849.0000	8.986	0	0	0
25/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	870.0000	943.0000	8.391	0	0	0
25/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	766.0000	742.0000	(3.133)	0	0	0
25/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	847.0000	820.0000	(3.188)	0	0	0
25/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	839.0000	911.0000	8.582	0	0	0
25/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	662.0000	730.0000	10.272	0	0	0
25/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,041.0000	998.0000	(4.131)	0	0	0
25/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	720.0000	789.0000	9.583	0	0	0
25/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,070.0000	1,026.0000	(4.112)	0	0	0
25/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	380.0000	425.0000	11.842	0	0	0
25/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,257.0000	1,206.0000	(4.057)	0	0	0
25/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	889.0000	861.0000	(3.150)	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
25/09/2008	€ / R	2009/06/12	12.00	Call	Currency Future	1,100.0000	1,055.0000	(4.091)	0	0	0
25/09/2008	€ / R	2009/06/12	11.90	Put	Currency Future	434.0000	483.0000	11.290	0	0	0
25/09/2008	€ / R	2009/06/12	11.70	Call	Currency Future	1,290.0000	1,238.0000	(4.031)	0	0	0
25/09/2008	€ / R	2009/06/12	12.00	Put	Currency Future	473.0000	524.0000	10.782	0	0	0
25/09/2008	€ / R	2009/06/12	11.70	Put	Currency Future	363.0000	407.0000	12.121	0	0	0
25/09/2008	€ / R	2009/06/12	11.90	Call	Currency Future	1,161.0000	1,114.0000	(4.048)	0	0	0
25/09/2008	€ / R	2009/06/12	11.80	Call	Currency Future	1,225.0000	1,175.0000	(4.082)	0	0	0
25/09/2008	€ / R	2009/06/12	11.95	Call	Currency Future	1,130.0000	1,084.0000	(4.071)	0	0	0
25/09/2008	€ / R	2009/06/12	11.80	Put	Currency Future	397.0000	444.0000	11.839	0	0	0
25/09/2008	€ / R	2009/06/12	12.85	Put	Currency Future	0.0000	1,008.0000	100.000	0	0	0
25/09/2008	€ / R	2009/06/12	12.85	Call	Currency Future	0.0000	689.0000	100.000	0	0	0
25/09/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,193.0000	1,144.0000	(4.107)	0	0	0
25/09/2008	€ / R	2009/06/12	11.85	Put	Currency Future	415.0000	463.0000	11.566	0	0	0
25/09/2008	€ / R	2009/06/12	13.05	Put	Currency Future	1,066.0000	1,137.0000	6.660	0	0	0
25/09/2008	€ / R	2009/06/12	13.05	Call	Currency Future	644.0000	618.0000	(4.037)	0	0	0
25/09/2008	€ / R	2009/06/12	12.65	Put	Currency Future	809.0000	880.0000	8.776	0	0	0
25/09/2008	€ / R	2009/06/12	12.65	Call	Currency Future	786.0000	761.0000	(3.181)	0	0	0
25/09/2008	€ / R	2009/06/12	12.95	Call	Currency Future	676.0000	656.0000	(2.959)	0	0	0
25/09/2008	€ / R	2009/06/12	12.95	Put	Currency Future	999.0000	1,075.0000	7.608	0	0	0
25/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	984.0000	947.0000	(3.760)	0	0	0
25/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	535.0000	589.0000	10.093	0	0	0
25/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	1,012.0000	970.0000	(4.150)	0	0	0
25/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	1,041.0000	998.0000	(4.131)	0	0	0
25/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	556.0000	616.0000	10.791	0	0	0
25/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	513.0000	567.0000	10.526	0	0	0
25/09/2008	ALBI	2008/11/06			Index Future	273.9530	275.3040	0.493	0.0000	0.0000	603
25/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	90,029.0000	103,235.0000	14.669	0	0	0
25/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	499.0000	195.0000	(60.922)	0	0	0
25/09/2008	ALBI	2009/02/05			Index Future	282.2340	283.6230	0.492	0.0000	0.0000	0
25/09/2008	ALBI	2009/05/07			Index Future	290.1070	291.8240	0.592	0.0000	0.0000	0
25/09/2008	CRD1	2008/11/06			Index Future	115.5130	115.9170	0.350	0.0000	0.0000	6

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
25/09/2008	CRD1	2009/02/05			Index Future	118.9180	119.3370	0.352	0.0000	0.0000	0
25/09/2008	CRD1	2009/05/07			Index Future	122.3670	122.8000	0.354	0.0000	0.0000	0
25/09/2008	GOVI	2008/11/06			jGovi	275.7110	276.9685	0.456	0.0000	0.0000	150
25/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	11,691.0000	7,438.0000	(36.378)	0	0	0
25/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	28,801.0000	37,123.0000	28.895	0	0	0
25/09/2008	GOVI	2009/02/05			jGovi	283.8405	285.1390	0.457	0.0000	0.0000	254
25/09/2008	GOVI	2009/05/07			jGovi	292.0715	293.4150	0.460	0.0000	0.0000	0
25/09/2008	ILBI	2008/11/06			Index Future	328.3140	328.3140	-	0.0000	0.0000	1
25/09/2008	ILBI	2009/02/05			Index Future	337.8780	337.8780	-	0.0000	0.0000	0
25/09/2008	ILBI	2009/05/07			Index Future	347.8920	347.9500	0.017	0.0000	0.0000	0
25/09/2008	J153	2010/08/31			jSwap	10.7630	10.7460	(0.158)	0.0000	0.0000	0
25/09/2008	J157	2015/09/15			jSwap	9.6060	9.5060	(1.041)	0.0000	0.0000	0
25/09/2008	J186	2026/12/21			jSwap	8.8730	8.7730	(1.127)	0.0000	0.0000	0
25/09/2008	J201	2014/12/22			jSwap	9.8050	9.7130	(0.938)	0.0000	0.0000	0
25/09/2008	J203	2017/09/15			jSwap	9.4530	9.3550	(1.037)	0.0000	0.0000	0
25/09/2008	J204	2018/12/21			jSwap	9.4740	9.3810	(0.982)	0.0000	0.0000	0
25/09/2008	J207	2020/01/15			jSwap	9.3580	9.2640	(1.004)	0.0000	0.0000	0
25/09/2008	JBAR	2005/12/21			jBar	12.0500	12.0500	-	0.0000	0.0000	0
25/09/2008	JFRA	2008/11/06			jFra	11.9550	11.9650	0.084	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
25/09/2008	JFRA	2009/02/05			jFra	11.5360	11.5480	0.104	0.0000	0.0000	0
25/09/2008	JFRA	2009/05/07			jFra	10.9250	10.9240	(0.009)	0.0000	0.0000	0
25/09/2008	JFRA	2009/08/06			jFra	10.2020	10.2000	(0.020)	0.0000	0.0000	0
25/09/2008	JFRA	2009/11/05			jFra	9.9550	9.8610	(0.944)	0.0000	0.0000	0
25/09/2008	JN02	2008/11/06			jNote	10.3560	10.3340	(0.212)	0.0000	0.0000	0
25/09/2008	JN02	2009/02/05			jNote	9.9870	9.9470	(0.401)	0.0000	0.0000	0
25/09/2008	JN02	2009/05/07			jNote	9.6630	9.6020	(0.631)	0.0000	0.0000	0
25/09/2008	JN05	2008/11/07			jNote	9.4250	9.3070	(1.252)	0.0000	0.0000	0
25/09/2008	JN05	2009/02/05			jNote	9.4100	9.3140	(1.020)	0.0000	0.0000	0
25/09/2008	JN05	2009/05/07			jNote	9.2540	9.1500	(1.124)	0.0000	0.0000	0
25/09/2008	JN10	2008/11/07			jNote	9.0740	8.9550	(1.311)	0.0000	0.0000	0
25/09/2008	JN10	2009/02/05			jNote	9.0840	8.9840	(1.101)	0.0000	0.0000	0
25/09/2008	JN10	2009/05/07			jNote	8.9740	8.8700	(1.159)	0.0000	0.0000	0
25/09/2008	JROD	2008/09/30			jRod	11.7940	11.7940	-	0.0000	0.0000	0
25/09/2008	JROD	2008/10/31			jRod	11.8470	11.8380	(0.076)	0.0000	0.0000	0
25/09/2008	JROD	2008/11/28			jRod	11.9430	11.9250	(0.151)	0.0000	0.0000	0
25/09/2008	JROD	2008/12/31			jRod	11.9360	11.9250	(0.092)	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
25/09/2008	OTH1	2008/11/06			Index Future	264.4190	266.1550	0.657	0.0000	0.0000	9
25/09/2008	OTH1	2009/02/05			Index Future	272.2160	274.0070	0.658	0.0000	0.0000	0
25/09/2008	OTH1	2009/05/07			Index Future	280.1100	281.9590	0.660	0.0000	0.0000	0
25/09/2008	R153	2008/11/06			Bond Future	9.4360	9.3110	(1.325)	0.0000	0.0000	8,722
25/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	625.0000	494.0000	(20.960)	0	0	0
25/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	311.0000	391.0000	25.723	0	0	0
25/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	914.0000	755.0000	(17.396)	0	0	0
25/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	175.0000	227.0000	29.714	0	0	700
25/09/2008	R153	2009/02/05			Bond Future	9.0040	8.8550	(1.655)	0.0000	0.0000	3
25/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	280.0000	228.0000	(18.571)	0	0	0
25/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,733.0000	1,901.0000	9.694	0	0	0
25/09/2008	R153	2009/05/07			Bond Future	8.4320	8.2510	(2.147)	0.0000	0.0000	0
25/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,226.0000	1,130.0000	(7.830)	0	0	0
25/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,249.0000	2,382.0000	5.914	0	0	0
25/09/2008	R157	2008/11/06			Bond Future	8.8630	8.7560	(1.207)	8.7600	8.7700	9,273
25/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	351.0000	240.0000	(31.624)	0	0	1,000
25/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	34.0000	19.0000	(44.118)	0	0	300
25/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,747.0000	8,354.0000	7.835	0	0	0
25/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,975.0000	4,486.0000	12.855	0	0	500
25/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,877.0000	1,511.0000	(19.499)	0	0	0
25/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,219.0000	1,476.0000	21.083	0	0	700
25/09/2008	R157	2009/02/05			Bond Future	8.7160	8.6030	(1.296)	0.0000	0.0000	5,094
25/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,577.0000	8,119.0000	7.153	0	0	0
25/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,836.0000	3,163.0000	11.530	0	0	600
25/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,504.0000	1,289.0000	(14.295)	0	0	0
25/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	570.0000	468.0000	(17.895)	0	0	600
25/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,099.0000	929.0000	(15.469)	0	0	0
25/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,484.0000	4,912.0000	9.545	0	0	0
25/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,643.0000	2,327.0000	(11.956)	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
25/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,442.0000	5,914.0000	8.673	0	0	600
25/09/2008	R157	2009/05/07			Bond Future	8.5570	8.4380	(1.391)	0.0000	0.0000	0
25/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,752.0000	5,161.0000	8.607	0	0	0
25/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,330.0000	2,077.0000	(10.858)	0	0	0
25/09/2008	R186	2008/11/06			Bond Future	8.5490	8.4520	(1.135)	0.0000	0.0000	4,905
25/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	616.0000	1,105.0000	79.383	0	0	0
25/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,124.0000	603.0000	(46.352)	0	0	0
25/09/2008	R186	2009/02/05			Bond Future	8.4410	8.3420	(1.173)	0.0000	0.0000	2,500
25/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,012.0000	9,041.0000	12.843	0	0	0
25/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
25/09/2008	R186	2009/05/07			Bond Future	8.3350	8.2330	(1.224)	0.0000	0.0000	0
25/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,850.0000	7,858.0000	14.715	0	0	0
25/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	170.0000	101.0000	(40.588)	0	0	0
25/09/2008	R196	2008/11/06			Bond Future	11.7160	11.6880	(0.239)	0.0000	0.0000	0
25/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	353.0000	341.0000	(3.399)	0	0	0
25/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,228.0000	1,208.0000	(1.629)	0	0	0
25/09/2008	R196	2009/02/05			Bond Future	11.0980	11.0240	(0.667)	0.0000	0.0000	0
25/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,276.0000	1,265.0000	(0.862)	0	0	0
25/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,258.0000	1,250.0000	(0.636)	0	0	0
25/09/2008	R196	2009/05/07			Bond Future	10.9900	11.1900	1.820	0.0000	0.0000	0
25/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,594.0000	1,616.0000	1.380	0	0	0
25/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,597.0000	1,560.0000	(2.317)	0	0	0
25/09/2008	R201	2008/11/06			Bond Future	8.9720	8.8660	(1.181)	0.0000	0.0000	1,000
25/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,341.0000	1,000.0000	(25.429)	0	0	0
25/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	314.0000	461.0000	46.815	0	0	0
25/09/2008	R201	2009/02/05			Bond Future	8.8120	8.7000	(1.271)	0.0000	0.0000	2
25/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,425.0000	2,807.0000	15.753	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
25/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	480.0000	357.0000	(25.625)	0	0	0
25/09/2008	R201	2009/05/07			Bond Future	8.6480	8.5300	(1.364)	0.0000	0.0000	0
25/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	633.0000	506.0000	(20.063)	0	0	0
25/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,231.0000	3,623.0000	12.132	0	0	0
25/09/2008	R203	2008/11/06			Bond Future	8.8460	8.7390	(1.210)	0.0000	0.0000	0
25/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	94.0000	183.0000	94.681	0	0	0
25/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,166.0000	1,620.0000	(25.208)	0	0	0
25/09/2008	R203	2009/02/05			Bond Future	8.7040	8.5930	(1.275)	0.0000	0.0000	0
25/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,365.0000	3,934.0000	16.909	0	0	0
25/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	232.0000	148.0000	(36.207)	0	0	0
25/09/2008	R203	2009/05/07			Bond Future	8.5570	8.4420	(1.344)	0.0000	0.0000	0
25/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	595.0000	440.0000	(26.050)	0	0	0
25/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,127.0000	3,643.0000	16.501	0	0	0
25/09/2008	R204	2008/11/06			Bond Future	8.8380	8.7220	(1.313)	0.0000	0.0000	3,126
25/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	83.0000	182.0000	119.277	0	0	0
25/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,263.0000	1,622.0000	(28.325)	0	0	0
25/09/2008	R204	2009/02/05			Bond Future	8.7070	8.5870	(1.378)	0.0000	0.0000	9
25/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,532.0000	4,219.0000	19.451	0	0	0
25/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	174.0000	97.0000	(44.253)	0	0	0
25/09/2008	R204	2009/05/07			Bond Future	8.5760	8.4510	(1.458)	0.0000	0.0000	0
25/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,194.0000	3,814.0000	19.411	0	0	0
25/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	570.0000	397.0000	(30.351)	0	0	0
25/09/2008	R206	2008/11/06			Bond Future	8.9650	8.8600	(1.171)	0.0000	0.0000	610
25/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,886.0000	3,478.0000	(10.499)	0	0	0
25/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
25/09/2008	R206	2009/02/05			Bond Future	8.7530	8.6420	(1.268)	0.0000	0.0000	0
25/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	447.0000	343.0000	(23.266)	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
25/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,320.0000	2,641.0000	13.836	0	0	0
25/09/2008	R206	2009/05/07			Bond Future	8.5370	8.4190	(1.382)	0.0000	0.0000	0
25/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	832.0000	693.0000	(16.707)	0	0	0
25/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,527.0000	2,826.0000	11.832	0	0	0
25/09/2008	R207	2008/11/06			Bond Future	8.8120	8.7060	(1.203)	0.0000	0.0000	0
25/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	76.0000	167.0000	119.737	0	0	0
25/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,135.0000	1,534.0000	(28.150)	0	0	0
25/09/2008	R207	2009/02/05			Bond Future	8.6890	8.5790	(1.266)	0.0000	0.0000	0
25/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,668.0000	4,333.0000	18.130	0	0	0
25/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	119.0000	64.0000	(46.218)	0	0	0
25/09/2008	R207	2009/05/07			Bond Future	8.5710	8.4570	(1.330)	0.0000	0.0000	0
25/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	470.0000	324.0000	(31.064)	0	0	0
25/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,198.0000	3,795.0000	18.668	0	0	0
25/09/2008	R209	2008/11/06			Bond Future	8.1980	8.1010	(1.183)	0.0000	0.0000	6,546
25/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
25/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,189.0000	3,315.0000	(20.864)	0	0	0
25/09/2008	R209	2009/02/05			Bond Future	8.1080	8.0100	(1.209)	0.0000	0.0000	0
25/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,490.0000	8,390.0000	12.016	0	0	0
25/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2008	R209	2009/05/07			Bond Future	8.0200	7.9190	(1.259)	0.0000	0.0000	0
25/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,289.0000	9,229.0000	11.340	0	0	0
25/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
25/09/2008	TRT1	2008/11/06			Index Future	272.1680	273.4230	0.461	0.0000	0.0000	300
25/09/2008	TRT1	2009/02/05			Index Future	280.1930	281.4890	0.463	0.0000	0.0000	0
25/09/2008	TRT1	2009/05/07			Index Future	288.3180	289.6590	0.465	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
25/09/2008	ZAAD	2008/12/12			Currency Future	6.9369	6.8646	(1.042)	0.0000	0.0000	4,914
25/09/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	295.0000	254.0000	(13.898)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	130.0000	166.0000	27.692	0	0	0
25/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	30.0000	42.0000	40.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	267.0000	230.0000	(13.858)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	108.0000	140.0000	29.630	0	0	0
25/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	517.0000	457.0000	(11.605)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	182.0000	224.0000	23.077	0	0	0
25/09/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	793.0000	724.0000	(8.701)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	0.0000	457.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	243.0000	289.0000	18.930	0	0	0
25/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	0.0000	115.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	18.0000	27.0000	50.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	0.0000	170.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	180.0000	154.0000	(14.444)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	0.0000	255.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	698.0000	631.0000	(9.599)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
25/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	360.0000	312.0000	(13.333)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	0.0000	400.0000	100.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	360.0000	312.0000	(13.333)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	605.0000	541.0000	(10.579)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	73.0000	97.0000	32.877	0	0	0
25/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	155.0000	194.0000	25.161	0	0	0
25/09/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	219.0000	188.0000	(14.155)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	73.0000	97.0000	32.877	0	0	0
25/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	198.0000	170.0000	(14.141)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	212.0000	255.0000	20.283	0	0	0
25/09/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	507.0000	558.0000	10.059	0	0	0
25/09/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	348.0000	400.0000	14.943	0	0	0
25/09/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	425.0000	481.0000	13.176	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
25/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	163.0000	139.0000	(14.724)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	135.0000	115.0000	(14.815)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	276.0000	325.0000	17.754	0	0	0
25/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	241.0000	208.0000	(13.693)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	89.0000	117.0000	31.461	0	0	0
25/09/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	475.0000	418.0000	(12.000)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	38.0000	53.0000	39.474	0	0	0
25/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	59.0000	80.0000	35.593	0	0	0
25/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	396.0000	345.0000	(12.879)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	47.0000	66.0000	40.426	0	0	0
25/09/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	326.0000	282.0000	(13.497)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	434.0000	380.0000	(12.442)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	561.0000	498.0000	(11.230)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	745.0000	677.0000	(9.128)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	14.0000	21.0000	50.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	24.0000	34.0000	41.667	0	0	0
25/09/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	651.0000	585.0000	(10.138)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
25/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	434.0000	380.0000	(12.442)	0	0	0
25/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	47.0000	66.0000	40.426	0	0	0
25/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	163.0000	139.0000	(14.724)	0	0	0
25/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	276.0000	325.0000	17.754	0	0	0
25/09/2008	ZAAD	2009/03/16			Currency Future	7.0090	6.9490	(0.856)	0.0000	0.0000	410
25/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	315.0000	292.0000	(7.302)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	306.0000	343.0000	12.092	0	0	0
25/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	432.0000	401.0000	(7.176)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	152.0000	179.0000	17.763	0	0	0
25/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	173.0000	202.0000	16.763	0	0	0
25/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	217.0000	201.0000	(7.373)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	0.0000	515.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	78.0000	94.0000	20.513	0	0	0
25/09/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	0.0000	214.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	637.0000	593.0000	(6.907)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	58.0000	71.0000	22.414	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
25/09/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	0.0000	591.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	561.0000	520.0000	(7.308)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	248.0000	282.0000	13.710	0	0	0
25/09/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	0.0000	190.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	102.0000	121.0000	18.627	0	0	0
25/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	357.0000	331.0000	(7.283)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	380.0000	353.0000	(7.105)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	116.0000	139.0000	19.828	0	0	0
25/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	221.0000	254.0000	14.932	0	0	0
25/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	525.0000	488.0000	(7.048)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	337.0000	375.0000	11.276	0	0	0
25/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	717.0000	670.0000	(6.555)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	245.0000	227.0000	(7.347)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	193.0000	175.0000	(9.326)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	436.0000	478.0000	9.633	0	0	0
25/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	508.0000	552.0000	8.661	0	0	0
25/09/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	584.0000	626.0000	7.192	0	0	0
25/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	296.0000	274.0000	(7.432)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	276.0000	312.0000	13.043	0	0	0
25/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
25/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	369.0000	408.0000	10.569	0	0	0
25/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	677.0000	631.0000	(6.795)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	50.0000	61.0000	22.000	0	0	0
25/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	759.0000	710.0000	(6.456)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	68.0000	82.0000	20.588	0	0	0
25/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	599.0000	556.0000	(7.179)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	90.0000	107.0000	18.889	0	0	0
25/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	405.0000	376.0000	(7.160)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	802.0000	752.0000	(6.234)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	248.0000	282.0000	13.710	0	0	0
25/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	196.0000	227.0000	15.816	0	0	0
25/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	357.0000	331.0000	(7.283)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	133.0000	158.0000	18.797	0	0	0
25/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	492.0000	457.0000	(7.114)	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
25/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	561.0000	520.0000	(7.308)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	296.0000	274.0000	(7.432)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	36.0000	45.0000	25.000	0	0	0
25/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	337.0000	375.0000	11.276	0	0	0
25/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	677.0000	631.0000	(6.795)	0	0	0
25/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	402.0000	443.0000	10.199	0	0	0
25/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	261.0000	242.0000	(7.280)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	68.0000	82.0000	20.588	0	0	0
25/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	102.0000	121.0000	18.627	0	0	0
25/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	152.0000	179.0000	17.763	0	0	0
25/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
25/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	845.0000	794.0000	(6.036)	0	0	0
25/09/2008	ZAAD	2009/06/12			Currency Future	7.0841	7.0263	(0.816)	0.0000	0.0000	100
25/09/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	261.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	0.0000	610.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	0.0000	685.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	234.0000	264.0000	12.821	0	0	0
25/09/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	0.0000	539.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	386.0000	365.0000	(5.440)	0	0	0
25/09/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	0.0000	407.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	0.0000	384.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
25/09/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	0.0000	347.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	402.0000	439.0000	9.204	0	0	0
25/09/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	0.0000	347.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	0.0000	286.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	0.0000	424.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	0.0000	315.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	0.0000	471.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	787.0000	745.0000	(5.337)	0	0	0
25/09/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	712.0000	672.0000	(5.618)	0	0	0
25/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	574.0000	543.0000	(5.401)	0	0	0
25/09/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	0.0000	239.0000	100.000	0	0	0
25/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	103.0000	118.0000	14.563	0	0	0
25/09/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	0.0000	515.0000	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
25/09/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	641.0000	604.0000	(5.772)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	190.0000	216.0000	13.684	0	0	0
25/09/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	128.0000	146.0000	14.063	0	0	0
25/09/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	0.0000	195.0000	100.000	0	0	0
25/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	469.0000	445.0000	(5.117)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	157.0000	177.0000	12.739	0	0	0
25/09/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	865.0000	821.0000	(5.087)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	0.0000	571.0000	100.000	0	0	0
25/09/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	81.0000	95.0000	17.284	0	0	0
25/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	0.0000	467.0000	100.000	0	0	0
25/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	465.0000	505.0000	8.602	0	0	0
25/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	0.0000	290.0000	100.000	0	0	0
25/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	285.0000	318.0000	11.579	0	0	0
25/09/2008	ZAAD 2009/06/12	7.00	Put	Currency Future	342.0000	377.0000	10.234	0	0	0
25/09/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	317.0000	300.0000	(5.363)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	350.0000	331.0000	(5.429)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	426.0000	403.0000	(5.399)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	604.0000	647.0000	7.119	0	0	0
25/09/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	288.0000	273.0000	(5.208)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	263.0000	245.0000	(6.844)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	533.0000	574.0000	7.692	0	0	0
25/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	350.0000	331.0000	(5.429)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	190.0000	216.0000	13.684	0	0	0
25/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	465.0000	505.0000	8.602	0	0	0
25/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	574.0000	543.0000	(5.401)	0	0	0
25/09/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	679.0000	719.0000	5.891	0	0	0
25/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	285.0000	318.0000	11.579	0	0	0
25/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	103.0000	118.0000	14.563	0	0	0
25/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	787.0000	745.0000	(5.337)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	469.0000	445.0000	(5.117)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	493.0000	467.0000	(5.274)	0	0	0
25/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	259.0000	290.0000	11.969	0	0	0

Grand Total:

383,666