



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/09/2008

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
30/09/2008	\$ / R 2008/12/12			Currency Future	8.3683	8.4247	0.674	8.5000	8.4000	233,040
30/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	248.0000	275.0000	10.887	0	0	0
30/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	377.0000	413.0000	9.549	0	0	0
30/09/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	234.0000	211.0000	(9.829)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	520.0000	484.0000	(6.923)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	352.0000	386.0000	9.659	0	0	0
30/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	380.0000	350.0000	(7.895)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	208.0000	188.0000	(9.615)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	448.0000	415.0000	(7.366)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	432.0000	472.0000	9.259	0	0	0
30/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	216.0000	240.0000	11.111	0	0	0
30/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	317.0000	291.0000	(8.202)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	188.0000	209.0000	11.170	0	0	0
30/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	448.0000	415.0000	(7.366)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	286.0000	315.0000	10.140	0	0	20
30/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	216.0000	240.0000	11.111	0	0	0
30/09/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	288.0000	263.0000	(8.681)	0	0	0
30/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	432.0000	472.0000	9.259	0	0	0
30/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	495.0000	539.0000	8.889	0	0	0
30/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	126.0000	114.0000	(9.524)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	377.0000	413.0000	9.549	0	0	0
30/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	208.0000	188.0000	(9.615)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	596.0000	558.0000	(6.376)	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
30/09/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	165.0000	183.0000	10.909	0	0	0
30/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	260.0000	236.0000	(9.231)	0	0	0
30/09/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	724.0000	774.0000	6.906	0	0	0
30/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	329.0000	361.0000	9.726	0	0	0
30/09/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	306.0000	337.0000	10.131	0	0	0
30/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	566.0000	613.0000	8.304	0	0	0
30/09/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	643.0000	691.0000	7.465	0	0	0
30/09/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	75.0000	67.0000	(10.667)	0	0	0
30/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	566.0000	613.0000	8.304	0	0	0
30/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
30/09/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	604.0000	651.0000	7.781	0	0	0
30/09/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	329.0000	361.0000	9.726	0	0	0
30/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	260.0000	236.0000	(9.231)	0	0	0
30/09/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	530.0000	575.0000	8.491	0	0	0
30/09/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	144.0000	130.0000	(9.722)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	202.0000	224.0000	10.891	0	0	0
30/09/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	348.0000	320.0000	(8.046)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	232.0000	257.0000	10.776	0	0	0
30/09/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	413.0000	382.0000	(7.506)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	463.0000	505.0000	9.071	0	0	0
30/09/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	484.0000	449.0000	(7.231)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	404.0000	442.0000	9.406	0	0	0
30/09/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	185.0000	167.0000	(9.730)	0	0	0
30/09/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	266.0000	294.0000	10.526	0	0	0
30/09/2008	\$ / R 2009/03/16			Currency Future	8.5467	8.5997	0.620	8.6600	8.6000	26,010
30/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	656.0000	624.0000	(4.878)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	458.0000	484.0000	5.677	0	0	0
30/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	500.0000	527.0000	5.400	0	0	0
30/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	461.0000	435.0000	(5.640)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	458.0000	484.0000	5.677	0	0	0
30/09/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	323.0000	343.0000	6.192	0	0	0
30/09/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	461.0000	435.0000	(5.640)	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
30/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	404.0000	378.0000	(6.436)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	522.0000	550.0000	5.364	0	0	0
30/09/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	375.0000	350.0000	(6.667)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	479.0000	506.0000	5.637	0	0	0
30/09/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	322.0000	300.0000	(6.832)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	712.0000	751.0000	5.478	0	0	0
30/09/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	569.0000	600.0000	5.448	0	0	0
30/09/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	215.0000	202.0000	(6.047)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	648.0000	686.0000	5.864	0	0	0
30/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	432.0000	406.0000	(6.019)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	251.0000	236.0000	(5.976)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	656.0000	624.0000	(4.878)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	545.0000	574.0000	5.321	0	0	0
30/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	348.0000	325.0000	(6.609)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	500.0000	527.0000	5.400	0	0	0
30/09/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	727.0000	693.0000	(4.677)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	404.0000	378.0000	(6.436)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	352.0000	373.0000	5.966	0	0	0
30/09/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	587.0000	557.0000	(5.111)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	522.0000	495.0000	(5.172)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	594.0000	626.0000	5.387	0	0	0
30/09/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	297.0000	277.0000	(6.734)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	545.0000	574.0000	5.321	0	0	0
30/09/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	348.0000	325.0000	(6.609)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	419.0000	444.0000	5.967	0	0	0
30/09/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	384.0000	407.0000	5.990	0	0	0
30/09/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	352.0000	373.0000	5.966	0	0	0
30/09/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	438.0000	464.0000	5.936	0	0	0
30/09/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	491.0000	464.0000	(5.499)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	273.0000	254.0000	(6.960)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	337.0000	358.0000	6.231	0	0	0
30/09/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	401.0000	425.0000	5.985	0	0	0
30/09/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	679.0000	718.0000	5.744	0	0	0
30/09/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	555.0000	526.0000	(5.225)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	233.0000	218.0000	(6.438)	0	0	0
30/09/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	620.0000	654.0000	5.484	0	0	0

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30/09/2008	\$ / R	2009/03/16	8.20	Call	Currency Future	620.0000	654.0000	5.484	0	0	0
30/09/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	273.0000	254.0000	(6.960)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.10	Call	Currency Future	679.0000	718.0000	5.744	0	0	0
30/09/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	621.0000	590.0000	(4.992)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	368.0000	390.0000	5.978	0	0	0
30/09/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	233.0000	218.0000	(6.438)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.70	Put	Currency Future	555.0000	526.0000	(5.225)	0	0	0
30/09/2008	\$ / R	2009/03/16	7.90	Call	Currency Future	815.0000	857.0000	5.153	0	0	0
30/09/2008	\$ / R	2009/03/16	8.60	Put	Currency Future	491.0000	464.0000	(5.499)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.00	Call	Currency Future	745.0000	786.0000	5.503	0	0	0
30/09/2008	\$ / R	2009/03/16	8.60	Call	Currency Future	438.0000	464.0000	5.936	0	0	0
30/09/2008	\$ / R	2009/03/16	8.00	Put	Currency Future	199.0000	186.0000	(6.533)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.70	Call	Currency Future	401.0000	425.0000	5.985	0	0	0
30/09/2008	\$ / R	2009/03/16	7.90	Put	Currency Future	168.0000	157.0000	(6.548)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.90	Put	Currency Future	691.0000	658.0000	(4.776)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	215.0000	202.0000	(6.047)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	712.0000	751.0000	5.478	0	0	0
30/09/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	648.0000	686.0000	5.864	0	0	0
30/09/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	419.0000	444.0000	5.967	0	0	0
30/09/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	251.0000	236.0000	(5.976)	0	0	0
30/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	522.0000	495.0000	(5.172)	0	0	0
30/09/2008	\$ / R	2009/06/12			Currency Future	8.7165	8.7662	0.570	8.8000	8.8000	2,092
30/09/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	664.0000	641.0000	(3.464)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	568.0000	596.0000	4.930	0	0	0
30/09/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	513.0000	492.0000	(4.094)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	484.0000	464.0000	(4.132)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	730.0000	705.0000	(3.425)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	602.0000	580.0000	(3.654)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	651.0000	680.0000	4.455	0	0	0
30/09/2008	\$ / R	2009/06/12	8.35	Call	Currency Future	743.0000	776.0000	4.441	0	0	0
30/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	542.0000	522.0000	(3.690)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.35	Put	Currency Future	377.0000	360.0000	(4.509)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	609.0000	638.0000	4.762	0	0	0
30/09/2008	\$ / R	2009/06/12	9.05	Call	Currency Future	464.0000	488.0000	5.172	0	0	0
30/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	609.0000	638.0000	4.762	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
30/09/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	797.0000	771.0000	(3.262)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	429.0000	410.0000	(4.429)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	496.0000	521.0000	5.040	0	0	0
30/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	695.0000	726.0000	4.460	0	0	0
30/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	531.0000	557.0000	4.896	0	0	0
30/09/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	294.0000	283.0000	(3.741)	0	0	0
30/09/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	449.0000	472.0000	5.122	0	0	0
30/09/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	864.0000	840.0000	(2.778)	0	0	0
30/09/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	832.0000	806.0000	(3.125)	0	0	0
30/09/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	431.0000	456.0000	5.800	0	0	0
30/09/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	860.0000	899.0000	4.535	0	0	0
30/09/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	730.0000	705.0000	(3.425)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	542.0000	522.0000	(3.690)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	332.0000	320.0000	(3.614)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	798.0000	836.0000	4.762	0	0	0
30/09/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	763.0000	738.0000	(3.277)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	496.0000	521.0000	5.040	0	0	0
30/09/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	630.0000	658.0000	4.444	0	0	0
30/09/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	480.0000	504.0000	5.000	0	0	0
30/09/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	588.0000	617.0000	4.932	0	0	0
30/09/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	697.0000	673.0000	(3.443)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	651.0000	680.0000	4.455	0	0	0
30/09/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	572.0000	551.0000	(3.671)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	513.0000	539.0000	5.068	0	0	0
30/09/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	719.0000	750.0000	4.312	0	0	0
30/09/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	402.0000	384.0000	(4.478)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	673.0000	702.0000	4.309	0	0	0
30/09/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	549.0000	577.0000	5.100	0	0	0
30/09/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	633.0000	610.0000	(3.633)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	456.0000	436.0000	(4.386)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	695.0000	726.0000	4.460	0	0	0
30/09/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	429.0000	410.0000	(4.429)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	926.0000	966.0000	4.320	0	0	0
30/09/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	259.0000	249.0000	(3.861)	0	0	0
30/09/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	768.0000	806.0000	4.948	0	0	0
30/09/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	352.0000	339.0000	(3.693)	0	0	0

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30/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	484.0000	464.0000	(4.132)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.40	Put	Currency Future	402.0000	384.0000	(4.478)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	513.0000	539.0000	5.068	0	0	0
30/09/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	697.0000	673.0000	(3.443)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	829.0000	867.0000	4.584	0	0	0
30/09/2008	\$ / R	2009/06/12	8.20	Put	Currency Future	313.0000	301.0000	(3.834)	0	0	0
30/09/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	719.0000	750.0000	4.312	0	0	0
30/09/2008	£ / R	2008/12/12			Currency Future	15.1383	15.1052	(0.219)	15.2700	15.2300	16,432
30/09/2008	£ / R	2008/12/12	15.05	Put	Currency Future	440.0000	486.0000	10.455	0	0	0
30/09/2008	£ / R	2008/12/12	15.05	Call	Currency Future	529.0000	541.0000	2.268	0	0	0
30/09/2008	£ / R	2008/12/12	14.95	Put	Currency Future	386.0000	431.0000	11.658	0	0	0
30/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	238.0000	272.0000	14.286	0	0	0
30/09/2008	£ / R	2008/12/12	14.85	Call	Currency Future	625.0000	634.0000	1.440	0	0	0
30/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	776.0000	777.0000	0.129	0	0	0
30/09/2008	£ / R	2008/12/12	14.70	Call	Currency Future	711.0000	714.0000	0.422	0	0	0
30/09/2008	£ / R	2008/12/12	14.85	Put	Currency Future	337.0000	379.0000	12.463	0	0	0
30/09/2008	£ / R	2008/12/12	14.95	Call	Currency Future	575.0000	586.0000	1.913	0	0	0
30/09/2008	£ / R	2008/12/12	14.80	Put	Currency Future	314.0000	355.0000	13.057	0	0	0
30/09/2008	£ / R	2008/12/12	14.80	Call	Currency Future	652.0000	660.0000	1.227	0	0	0
30/09/2008	£ / R	2008/12/12	15.65	Put	Currency Future	822.0000	869.0000	5.718	0	0	0
30/09/2008	£ / R	2008/12/12	14.65	Put	Currency Future	255.0000	290.0000	13.725	0	0	0
30/09/2008	£ / R	2008/12/12	14.70	Put	Currency Future	273.0000	309.0000	13.187	0	0	0
30/09/2008	£ / R	2008/12/12	14.75	Call	Currency Future	680.0000	686.0000	0.882	0	0	0
30/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	506.0000	520.0000	2.767	0	0	0
30/09/2008	£ / R	2008/12/12	14.75	Put	Currency Future	292.0000	331.0000	13.356	0	0	0
30/09/2008	£ / R	2008/12/12	15.20	Call	Currency Future	465.0000	480.0000	3.226	0	0	0
30/09/2008	£ / R	2008/12/12	15.65	Call	Currency Future	310.0000	325.0000	4.839	0	0	0
30/09/2008	£ / R	2008/12/12	15.00	Call	Currency Future	551.0000	563.0000	2.178	0	0	0
30/09/2008	£ / R	2008/12/12	14.65	Call	Currency Future	743.0000	745.0000	0.269	0	0	0
30/09/2008	£ / R	2008/12/12	15.00	Put	Currency Future	413.0000	458.0000	10.896	0	0	0
30/09/2008	£ / R	2008/12/12	14.55	Call	Currency Future	810.0000	810.0000	-	0	0	0
30/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	953.0000	948.0000	(0.525)	0	0	0
30/09/2008	£ / R	2008/12/12	15.20	Put	Currency Future	527.0000	574.0000	8.918	0	0	0
30/09/2008	£ / R	2008/12/12	14.55	Put	Currency Future	222.0000	254.0000	14.414	0	0	0
30/09/2008	£ / R	2008/12/12	15.70	Put	Currency Future	856.0000	903.0000	5.491	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
30/09/2008	£ / R	2008/12/12	15.30	Call	Currency Future	427.0000	443.0000	3.747	0	0	0
30/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	164.0000	193.0000	17.683	0	0	0
30/09/2008	£ / R	2008/12/12	15.70	Call	Currency Future	294.0000	308.0000	4.762	0	0	0
30/09/2008	£ / R	2008/12/12	15.30	Put	Currency Future	588.0000	637.0000	8.333	0	0	0
30/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	192.0000	222.0000	15.625	0	0	0
30/09/2008	£ / R	2008/12/12	14.90	Call	Currency Future	599.0000	610.0000	1.836	0	0	0
30/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	468.0000	515.0000	10.043	0	0	0
30/09/2008	£ / R	2008/12/12	14.45	Call	Currency Future	880.0000	877.0000	(0.341)	0	0	0
30/09/2008	£ / R	2008/12/12	15.60	Call	Currency Future	327.0000	341.0000	4.281	0	0	0
30/09/2008	£ / R	2008/12/12	15.60	Put	Currency Future	789.0000	836.0000	5.957	0	0	0
30/09/2008	£ / R	2008/12/12	15.50	Call	Currency Future	360.0000	377.0000	4.722	0	0	0
30/09/2008	£ / R	2008/12/12	15.40	Put	Currency Future	653.0000	703.0000	7.657	0	0	0
30/09/2008	£ / R	2008/12/12	15.40	Call	Currency Future	392.0000	408.0000	4.082	0	0	0
30/09/2008	£ / R	2008/12/12	15.50	Put	Currency Future	722.0000	772.0000	6.925	0	0	0
30/09/2008	£ / R	2008/12/12	14.90	Put	Currency Future	361.0000	404.0000	11.911	0	0	0
30/09/2008	£ / R	2008/12/12	15.15	Call	Currency Future	485.0000	499.0000	2.887	0	0	0
30/09/2008	£ / R	2008/12/12	15.15	Put	Currency Future	497.0000	544.0000	9.457	0	0	0
30/09/2008	£ / R	2008/12/12	15.80	Put	Currency Future	925.0000	972.0000	5.081	0	0	0
30/09/2008	£ / R	2008/12/12	15.80	Call	Currency Future	263.0000	278.0000	5.703	0	0	0
30/09/2008	£ / R	2008/12/12	15.45	Call	Currency Future	375.0000	392.0000	4.533	0	0	0
30/09/2008	£ / R	2008/12/12	15.35	Put	Currency Future	620.0000	670.0000	8.065	0	0	0
30/09/2008	£ / R	2008/12/12	15.45	Put	Currency Future	687.0000	737.0000	7.278	0	0	0
30/09/2008	£ / R	2008/12/12	15.55	Call	Currency Future	345.0000	359.0000	4.058	0	0	0
30/09/2008	£ / R	2008/12/12	15.55	Put	Currency Future	757.0000	804.0000	6.209	0	0	0
30/09/2008	£ / R	2008/12/12	15.25	Put	Currency Future	557.0000	606.0000	8.797	0	0	0
30/09/2008	£ / R	2008/12/12	15.35	Call	Currency Future	409.0000	425.0000	3.912	0	0	0
30/09/2008	£ / R	2008/12/12	15.25	Call	Currency Future	445.0000	461.0000	3.596	0	0	0
30/09/2008	£ / R	2008/12/12	14.40	Call	Currency Future	916.0000	912.0000	(0.437)	0	0	0
30/09/2008	£ / R	2008/12/12	14.40	Put	Currency Future	178.0000	207.0000	16.292	0	0	0
30/09/2008	£ / R	2008/12/12	14.50	Call	Currency Future	845.0000	843.0000	(0.237)	0	0	0
30/09/2008	£ / R	2008/12/12	15.10	Call	Currency Future	506.0000	520.0000	2.767	0	0	0
30/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	776.0000	777.0000	0.129	0	0	0
30/09/2008	£ / R	2008/12/12	14.50	Put	Currency Future	206.0000	238.0000	15.534	0	0	0
30/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	238.0000	272.0000	14.286	0	0	0
30/09/2008	£ / R	2008/12/12	15.10	Put	Currency Future	468.0000	515.0000	10.043	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
30/09/2008	£ / R	2009/03/16			Currency Future	15.3876	15.3743	(0.086)	0.0000	0.0000	12,049
30/09/2008	£ / R	2009/03/16	15.35	Call	Currency Future	774.0000	795.0000	2.713	0	0	0
30/09/2008	£ / R	2009/03/16	15.15	Put	Currency Future	623.0000	658.0000	5.618	0	0	0
30/09/2008	£ / R	2009/03/16	15.35	Put	Currency Future	736.0000	771.0000	4.755	0	0	0
30/09/2008	£ / R	2009/03/16	15.15	Call	Currency Future	861.0000	882.0000	2.439	0	0	0
30/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	907.0000	927.0000	2.205	0	0	0
30/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	386.0000	412.0000	6.736	0	0	0
30/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	839.0000	860.0000	2.503	0	0	0
30/09/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,145.0000	1,179.0000	2.969	0	0	0
30/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	651.0000	685.0000	5.223	0	0	0
30/09/2008	£ / R	2009/03/16	15.55	Call	Currency Future	694.0000	718.0000	3.458	0	0	0
30/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,109.0000	1,123.0000	1.262	0	0	0
30/09/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,051.0000	1,084.0000	3.140	0	0	0
30/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	1,173.0000	1,186.0000	1.108	0	0	0
30/09/2008	£ / R	2009/03/16	15.65	Call	Currency Future	658.0000	682.0000	3.647	0	0	0
30/09/2008	£ / R	2009/03/16	15.50	Call	Currency Future	713.0000	736.0000	3.226	0	0	0
30/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,048.0000	1,062.0000	1.336	0	0	0
30/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	543.0000	576.0000	6.077	0	0	0
30/09/2008	£ / R	2009/03/16	15.85	Call	Currency Future	588.0000	609.0000	3.571	0	0	0
30/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	596.0000	630.0000	5.705	0	0	0
30/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	931.0000	951.0000	2.148	0	0	0
30/09/2008	£ / R	2009/03/16	15.75	Put	Currency Future	986.0000	1,024.0000	3.854	0	0	0
30/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	422.0000	449.0000	6.398	0	0	0
30/09/2008	£ / R	2009/03/16	15.75	Call	Currency Future	624.0000	648.0000	3.846	0	0	0
30/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	883.0000	904.0000	2.378	0	0	0
30/09/2008	£ / R	2009/03/16	15.65	Put	Currency Future	921.0000	957.0000	3.909	0	0	0
30/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	988.0000	1,003.0000	1.518	0	0	0
30/09/2008	£ / R	2009/03/16	15.05	Call	Currency Future	907.0000	927.0000	2.205	0	0	0
30/09/2008	£ / R	2009/03/16	15.55	Put	Currency Future	857.0000	893.0000	4.201	0	0	0
30/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	501.0000	529.0000	5.589	0	0	0
30/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	460.0000	488.0000	6.087	0	0	0
30/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	569.0000	603.0000	5.975	0	0	0
30/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	795.0000	816.0000	2.642	0	0	0
30/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	501.0000	529.0000	5.589	0	0	0
30/09/2008	£ / R	2009/03/16	15.05	Put	Currency Future	569.0000	603.0000	5.975	0	0	0
30/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	707.0000	742.0000	4.950	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
30/09/2008	£ / R 2009/03/16	16.00	Call	Currency Future	533.0000	553.0000	3.752	0	0	0
30/09/2008	£ / R 2009/03/16	14.90	Call	Currency Future	988.0000	1,003.0000	1.518	0	0	0
30/09/2008	£ / R 2009/03/16	15.30	Put	Currency Future	707.0000	742.0000	4.950	0	0	0
30/09/2008	£ / R 2009/03/16	14.80	Put	Currency Future	460.0000	488.0000	6.087	0	0	0
30/09/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,048.0000	1,062.0000	1.336	0	0	0
30/09/2008	£ / R 2009/03/16	15.15	Put	Currency Future	623.0000	658.0000	5.618	0	0	0
30/09/2008	£ / R 2009/03/16	15.15	Call	Currency Future	861.0000	882.0000	2.439	0	0	0
30/09/2008	£ / R 2009/03/16	15.30	Call	Currency Future	795.0000	816.0000	2.642	0	0	0
30/09/2008	£ / R 2009/03/16	15.50	Put	Currency Future	826.0000	862.0000	4.358	0	0	0
30/09/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,082.0000	1,115.0000	3.050	0	0	0
30/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,020.0000	1,054.0000	3.333	0	0	0
30/09/2008	£ / R 2009/03/16	15.90	Call	Currency Future	569.0000	590.0000	3.691	0	0	0
30/09/2008	£ / R 2009/03/16	15.60	Put	Currency Future	888.0000	925.0000	4.167	0	0	0
30/09/2008	£ / R 2009/03/16	15.45	Call	Currency Future	733.0000	755.0000	3.001	0	0	0
30/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	608.0000	628.0000	3.289	0	0	0
30/09/2008	£ / R 2009/03/16	15.25	Put	Currency Future	679.0000	713.0000	5.007	0	0	0
30/09/2008	£ / R 2009/03/16	15.70	Call	Currency Future	641.0000	665.0000	3.744	0	0	0
30/09/2008	£ / R 2009/03/16	15.35	Call	Currency Future	774.0000	795.0000	2.713	0	0	0
30/09/2008	£ / R 2009/03/16	15.35	Put	Currency Future	736.0000	771.0000	4.755	0	0	0
30/09/2008	£ / R 2009/03/16	15.60	Call	Currency Future	676.0000	699.0000	3.402	0	0	0
30/09/2008	£ / R 2009/03/16	15.45	Put	Currency Future	795.0000	831.0000	4.528	0	0	0
30/09/2008	£ / R 2009/03/16	15.25	Call	Currency Future	816.0000	838.0000	2.696	0	0	0
30/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	753.0000	775.0000	2.922	0	0	0
30/09/2008	£ / R 2009/03/16	14.95	Put	Currency Future	522.0000	551.0000	5.556	0	0	0
30/09/2008	£ / R 2009/03/16	15.40	Put	Currency Future	765.0000	801.0000	4.706	0	0	0
30/09/2008	£ / R 2009/03/16	14.85	Put	Currency Future	480.0000	508.0000	5.833	0	0	0
30/09/2008	£ / R 2009/03/16	15.80	Call	Currency Future	608.0000	628.0000	3.289	0	0	0
30/09/2008	£ / R 2009/03/16	14.95	Call	Currency Future	959.0000	975.0000	1.668	0	0	0
30/09/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,020.0000	1,054.0000	3.333	0	0	0
30/09/2008	£ / R 2009/03/16	15.70	Put	Currency Future	953.0000	990.0000	3.882	0	0	0
30/09/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,141.0000	1,154.0000	1.139	0	0	0
30/09/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,078.0000	1,092.0000	1.299	0	0	0
30/09/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,018.0000	1,032.0000	1.375	0	0	0
30/09/2008	£ / R 2009/03/16	14.65	Put	Currency Future	403.0000	430.0000	6.700	0	0	0
30/09/2008	£ / R 2009/03/16	14.75	Put	Currency Future	441.0000	468.0000	6.122	0	0	0
30/09/2008	£ / R 2009/03/16	15.40	Call	Currency Future	753.0000	775.0000	2.922	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
30/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	765.0000	801.0000	4.706	0	0	0
30/09/2008	£ / R	2009/06/12			Currency Future	15.6195	15.6191	(0.003)	0.0000	0.0000	1
30/09/2008	£ / R	2009/06/12	15.45	Call	Currency Future	1,033.0000	1,060.0000	2.614	0	0	0
30/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	1,097.0000	1,126.0000	2.644	0	0	0
30/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	750.0000	778.0000	3.733	0	0	0
30/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,226.0000	1,252.0000	2.121	0	0	0
30/09/2008	£ / R	2009/06/12	15.10	Put	Currency Future	678.0000	705.0000	3.982	0	0	0
30/09/2008	£ / R	2009/06/12	15.60	Put	Currency Future	950.0000	978.0000	2.947	0	0	0
30/09/2008	£ / R	2009/06/12	15.05	Put	Currency Future	656.0000	683.0000	4.116	0	0	0
30/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,170.0000	1,197.0000	2.308	0	0	0
30/09/2008	£ / R	2009/06/12	15.15	Put	Currency Future	700.0000	728.0000	4.000	0	0	0
30/09/2008	£ / R	2009/06/12	15.75	Call	Currency Future	910.0000	939.0000	3.187	0	0	0
30/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	969.0000	997.0000	2.890	0	0	0
30/09/2008	£ / R	2009/06/12	15.55	Call	Currency Future	990.0000	1,018.0000	2.828	0	0	0
30/09/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,041.0000	1,070.0000	2.786	0	0	0
30/09/2008	£ / R	2009/06/12	15.45	Put	Currency Future	863.0000	891.0000	3.244	0	0	0
30/09/2008	£ / R	2009/06/12	16.20	Call	Currency Future	742.0000	771.0000	3.908	0	0	0
30/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,142.0000	1,170.0000	2.452	0	0	0
30/09/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,261.0000	1,290.0000	2.300	0	0	0
30/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	723.0000	750.0000	3.734	0	0	0
30/09/2008	£ / R	2009/06/12	16.10	Call	Currency Future	781.0000	810.0000	3.713	0	0	0
30/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	1,120.0000	1,147.0000	2.411	0	0	0
30/09/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,323.0000	1,352.0000	2.192	0	0	0
30/09/2008	£ / R	2009/06/12	15.85	Call	Currency Future	873.0000	902.0000	3.322	0	0	0
30/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	892.0000	920.0000	3.139	0	0	0
30/09/2008	£ / R	2009/06/12	15.55	Put	Currency Future	921.0000	948.0000	2.932	0	0	0
30/09/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,231.0000	1,260.0000	2.356	0	0	0
30/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,072.0000	1,101.0000	2.705	0	0	0
30/09/2008	£ / R	2009/06/12	16.05	Call	Currency Future	801.0000	829.0000	3.496	0	0	0
30/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,374.0000	1,399.0000	1.820	0	0	0
30/09/2008	£ / R	2009/06/12	15.95	Call	Currency Future	838.0000	867.0000	3.461	0	0	0
30/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	554.0000	580.0000	4.693	0	0	0
30/09/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,168.0000	1,198.0000	2.568	0	0	0
30/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,313.0000	1,339.0000	1.980	0	0	0
30/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	855.0000	884.0000	3.392	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
30/09/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,104.0000	1,133.0000	2.627	0	0	0
30/09/2008	£ / R 2009/06/12	16.10	Call	Currency Future	781.0000	810.0000	3.713	0	0	0
30/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	594.0000	620.0000	4.377	0	0	0
30/09/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,136.0000	1,165.0000	2.553	0	0	0
30/09/2008	£ / R 2009/06/12	15.50	Put	Currency Future	892.0000	919.0000	3.027	0	0	0
30/09/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,261.0000	1,290.0000	2.300	0	0	0
30/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	835.0000	862.0000	3.234	0	0	0
30/09/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,097.0000	1,126.0000	2.644	0	0	0
30/09/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,011.0000	1,038.0000	2.671	0	0	0
30/09/2008	£ / R 2009/06/12	15.40	Put	Currency Future	835.0000	862.0000	3.234	0	0	0
30/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,055.0000	1,081.0000	2.464	0	0	0
30/09/2008	£ / R 2009/06/12	14.80	Put	Currency Future	554.0000	580.0000	4.693	0	0	0
30/09/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,374.0000	1,399.0000	1.820	0	0	0
30/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	778.0000	807.0000	3.728	0	0	0
30/09/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,055.0000	1,081.0000	2.464	0	0	0
30/09/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,201.0000	1,231.0000	2.498	0	0	0
30/09/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,313.0000	1,339.0000	1.980	0	0	0
30/09/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,255.0000	1,281.0000	2.072	0	0	0
30/09/2008	£ / R 2009/06/12	16.00	Call	Currency Future	821.0000	850.0000	3.532	0	0	0
30/09/2008	£ / R 2009/06/12	14.90	Put	Currency Future	594.0000	620.0000	4.377	0	0	0
30/09/2008	£ / R 2009/06/12	14.95	Put	Currency Future	614.0000	641.0000	4.397	0	0	0
30/09/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,198.0000	1,224.0000	2.170	0	0	0
30/09/2008	£ / R 2009/06/12	14.85	Put	Currency Future	574.0000	600.0000	4.530	0	0	0
30/09/2008	£ / R 2009/06/12	15.00	Put	Currency Future	635.0000	662.0000	4.252	0	0	0
30/09/2008	£ / R 2009/06/12	15.55	Put	Currency Future	921.0000	948.0000	2.932	0	0	0
30/09/2008	£ / R 2009/06/12	15.30	Put	Currency Future	778.0000	807.0000	3.728	0	0	0
30/09/2008	£ / R 2009/06/12	15.65	Call	Currency Future	949.0000	977.0000	2.950	0	0	0
30/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	980.0000	1,008.0000	2.857	0	0	0
30/09/2008	£ / R 2009/06/12	15.55	Call	Currency Future	990.0000	1,018.0000	2.828	0	0	0
30/09/2008	£ / R 2009/06/12	15.65	Put	Currency Future	980.0000	1,008.0000	2.857	0	0	0
30/09/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,343.0000	1,369.0000	1.936	0	0	0
30/09/2008	£ / R 2009/06/12	15.35	Put	Currency Future	806.0000	834.0000	3.474	0	0	0
30/09/2008	£ / R 2009/06/12	15.15	Put	Currency Future	700.0000	728.0000	4.000	0	0	0
30/09/2008	£ / R 2009/06/12	15.60	Put	Currency Future	950.0000	978.0000	2.947	0	0	0
30/09/2008	£ / R 2009/06/12	15.05	Put	Currency Future	656.0000	683.0000	4.116	0	0	0
30/09/2008	£ / R 2009/06/12	15.60	Call	Currency Future	969.0000	997.0000	2.890	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
30/09/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,284.0000	1,310.0000	2.025	0	0	0
30/09/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,226.0000	1,252.0000	2.121	0	0	0
30/09/2008	£ / R	2009/06/12	15.70	Put	Currency Future	1,010.0000	1,039.0000	2.871	0	0	0
30/09/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,170.0000	1,197.0000	2.308	0	0	0
30/09/2008	£ / R	2009/06/12	15.70	Call	Currency Future	930.0000	958.0000	3.011	0	0	0
30/09/2008	£ / R	2009/06/12	15.35	Call	Currency Future	1,076.0000	1,103.0000	2.509	0	0	0
30/09/2008	£ / R	2009/06/12	15.65	Call	Currency Future	949.0000	977.0000	2.950	0	0	0
30/09/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,072.0000	1,101.0000	2.705	0	0	0
30/09/2008	£ / R	2009/06/12	15.80	Call	Currency Future	892.0000	920.0000	3.139	0	0	0
30/09/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,136.0000	1,165.0000	2.553	0	0	0
30/09/2008	£ / R	2009/06/12	15.90	Call	Currency Future	855.0000	884.0000	3.392	0	0	0
30/09/2008	€ / R	2008/12/12			Currency Future	12.0911	11.9047	(1.542)	12.2600	11.9200	48,046
30/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	315.0000	406.0000	28.889	0	0	0
30/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	506.0000	411.0000	(18.775)	0	0	0
30/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	133.0000	176.0000	32.331	0	0	0
30/09/2008	€ / R	2008/12/12	11.80	Call	Currency Future	558.0000	454.0000	(18.638)	0	0	0
30/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	901.0000	751.0000	(16.648)	0	0	0
30/09/2008	€ / R	2008/12/12	12.10	Call	Currency Future	416.0000	334.0000	(19.712)	0	0	0
30/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	267.0000	349.0000	30.712	0	0	0
30/09/2008	€ / R	2008/12/12	12.25	Call	Currency Future	358.0000	287.0000	(19.832)	0	0	0
30/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	110.0000	147.0000	33.636	0	0	0
30/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	824.0000	680.0000	(17.476)	0	0	0
30/09/2008	€ / R	2008/12/12	12.10	Put	Currency Future	424.0000	530.0000	25.000	0	0	0
30/09/2008	€ / R	2008/12/12	12.05	Call	Currency Future	437.0000	352.0000	(19.451)	0	0	0
30/09/2008	€ / R	2008/12/12	12.45	Call	Currency Future	293.0000	225.0000	(23.208)	0	0	0
30/09/2008	€ / R	2008/12/12	12.25	Put	Currency Future	516.0000	632.0000	22.481	0	0	0
30/09/2008	€ / R	2008/12/12	12.45	Put	Currency Future	652.0000	770.0000	18.098	0	0	0
30/09/2008	€ / R	2008/12/12	12.05	Put	Currency Future	396.0000	497.0000	25.505	0	0	0
30/09/2008	€ / R	2008/12/12	12.35	Put	Currency Future	582.0000	701.0000	20.447	0	0	0
30/09/2008	€ / R	2008/12/12	12.15	Put	Currency Future	454.0000	563.0000	24.009	0	0	0
30/09/2008	€ / R	2008/12/12	12.35	Call	Currency Future	324.0000	256.0000	(20.988)	0	0	0
30/09/2008	€ / R	2008/12/12	11.85	Put	Currency Future	290.0000	377.0000	30.000	0	0	0
30/09/2008	€ / R	2008/12/12	12.15	Call	Currency Future	395.0000	318.0000	(19.494)	0	0	0
30/09/2008	€ / R	2008/12/12	11.85	Call	Currency Future	531.0000	432.0000	(18.644)	0	0	0
30/09/2008	€ / R	2008/12/12	12.40	Put	Currency Future	617.0000	735.0000	19.125	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
30/09/2008	€ / R 2008/12/12	12.40	Call	Currency Future	308.0000	240.0000	(22.078)	0	0	0
30/09/2008	€ / R 2008/12/12	12.50	Put	Currency Future	688.0000	805.0000	17.006	0	0	0
30/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	549.0000	668.0000	21.676	0	0	0
30/09/2008	€ / R 2008/12/12	12.30	Put	Currency Future	549.0000	668.0000	21.676	0	0	0
30/09/2008	€ / R 2008/12/12	12.50	Call	Currency Future	279.0000	210.0000	(24.731)	0	0	0
30/09/2008	€ / R 2008/12/12	12.20	Put	Currency Future	485.0000	597.0000	23.093	0	0	0
30/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	340.0000	273.0000	(19.706)	0	0	0
30/09/2008	€ / R 2008/12/12	12.30	Call	Currency Future	340.0000	273.0000	(19.706)	0	0	0
30/09/2008	€ / R 2008/12/12	12.20	Call	Currency Future	376.0000	302.0000	(19.681)	0	0	0
30/09/2008	€ / R 2008/12/12	12.55	Call	Currency Future	262.0000	196.0000	(25.191)	0	0	0
30/09/2008	€ / R 2008/12/12	12.35	Call	Currency Future	324.0000	256.0000	(20.988)	0	0	0
30/09/2008	€ / R 2008/12/12	12.65	Put	Currency Future	790.0000	916.0000	15.949	0	0	0
30/09/2008	€ / R 2008/12/12	12.35	Put	Currency Future	582.0000	701.0000	20.447	0	0	0
30/09/2008	€ / R 2008/12/12	12.65	Call	Currency Future	231.0000	171.0000	(25.974)	0	0	0
30/09/2008	€ / R 2008/12/12	12.55	Put	Currency Future	721.0000	842.0000	16.782	0	0	0
30/09/2008	€ / R 2008/12/12	11.30	Call	Currency Future	901.0000	751.0000	(16.648)	0	0	0
30/09/2008	€ / R 2008/12/12	11.30	Put	Currency Future	110.0000	147.0000	33.636	0	0	0
30/09/2008	€ / R 2008/12/12	11.40	Put	Currency Future	133.0000	176.0000	32.331	0	0	0
30/09/2008	€ / R 2008/12/12	11.40	Call	Currency Future	824.0000	680.0000	(17.476)	0	0	0
30/09/2008	€ / R 2008/12/12	11.50	Call	Currency Future	751.0000	613.0000	(18.375)	0	0	0
30/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	190.0000	250.0000	31.579	0	0	0
30/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	681.0000	555.0000	(18.502)	0	0	0
30/09/2008	€ / R 2008/12/12	12.00	Call	Currency Future	459.0000	370.0000	(19.390)	0	0	0
30/09/2008	€ / R 2008/12/12	11.80	Put	Currency Future	267.0000	349.0000	30.712	0	0	0
30/09/2008	€ / R 2008/12/12	12.00	Put	Currency Future	368.0000	466.0000	26.630	0	0	0
30/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	160.0000	209.0000	30.625	0	0	0
30/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	558.0000	454.0000	(18.638)	0	0	0
30/09/2008	€ / R 2008/12/12	11.45	Put	Currency Future	146.0000	192.0000	31.507	0	0	0
30/09/2008	€ / R 2008/12/12	11.45	Call	Currency Future	787.0000	646.0000	(17.916)	0	0	0
30/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	531.0000	432.0000	(18.644)	0	0	0
30/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	290.0000	377.0000	30.000	0	0	0
30/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	482.0000	390.0000	(19.087)	0	0	0
30/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	341.0000	435.0000	27.566	0	0	0
30/09/2008	€ / R 2008/12/12	11.35	Call	Currency Future	862.0000	715.0000	(17.053)	0	0	0
30/09/2008	€ / R 2008/12/12	11.35	Put	Currency Future	121.0000	161.0000	33.058	0	0	0
30/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	615.0000	502.0000	(18.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	224.0000	297.0000	32.589	0	0	0
30/09/2008	€ / R 2008/12/12	11.90	Call	Currency Future	506.0000	411.0000	(18.775)	0	0	0
30/09/2008	€ / R 2008/12/12	11.90	Put	Currency Future	315.0000	406.0000	28.889	0	0	0
30/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	245.0000	322.0000	31.429	0	0	0
30/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	206.0000	273.0000	32.524	0	0	0
30/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	174.0000	229.0000	31.609	0	0	0
30/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	715.0000	584.0000	(18.322)	0	0	0
30/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	647.0000	528.0000	(18.393)	0	0	0
30/09/2008	€ / R 2008/12/12	11.75	Call	Currency Future	586.0000	477.0000	(18.601)	0	0	0
30/09/2008	€ / R 2009/03/16			Currency Future	12.3317	12.1453	(1.512)	12.4300	12.4300	12,815
30/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	637.0000	567.0000	(10.989)	0	0	0
30/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	485.0000	590.0000	21.649	0	0	0
30/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	527.0000	464.0000	(11.954)	0	0	0
30/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	655.0000	772.0000	17.863	0	0	0
30/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	767.0000	686.0000	(10.561)	0	0	0
30/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	625.0000	740.0000	18.400	0	0	0
30/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	657.0000	586.0000	(10.807)	0	0	0
30/09/2008	€ / R 2009/03/16	12.40	Put	Currency Future	685.0000	805.0000	17.518	0	0	0
30/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	845.0000	968.0000	14.556	0	0	0
30/09/2008	€ / R 2009/03/16	12.50	Call	Currency Future	579.0000	516.0000	(10.881)	0	0	0
30/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	722.0000	644.0000	(10.803)	0	0	0
30/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	561.0000	501.0000	(10.695)	0	0	0
30/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	779.0000	905.0000	16.175	0	0	0
30/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	540.0000	649.0000	20.185	0	0	0
30/09/2008	€ / R 2009/03/16	12.45	Put	Currency Future	716.0000	838.0000	17.039	0	0	0
30/09/2008	€ / R 2009/03/16	12.45	Call	Currency Future	598.0000	533.0000	(10.870)	0	0	0
30/09/2008	€ / R 2009/03/16	12.50	Put	Currency Future	747.0000	871.0000	16.600	0	0	0
30/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	905.0000	799.0000	(11.713)	0	0	0
30/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	373.0000	454.0000	21.716	0	0	0
30/09/2008	€ / R 2009/03/16	12.40	Call	Currency Future	617.0000	550.0000	(10.859)	0	0	0
30/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	512.0000	619.0000	20.898	0	0	0
30/09/2008	€ / R 2009/03/16	12.60	Call	Currency Future	544.0000	482.0000	(11.397)	0	0	0
30/09/2008	€ / R 2009/03/16	12.60	Put	Currency Future	812.0000	937.0000	15.394	0	0	0
30/09/2008	€ / R 2009/03/16	12.70	Call	Currency Future	511.0000	446.0000	(12.720)	0	0	0
30/09/2008	€ / R 2009/03/16	12.70	Put	Currency Future	879.0000	1,001.0000	13.879	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
30/09/2008	€ / R 2009/03/16	12.75	Call	Currency Future	495.0000	429.0000	(13.333)	0	0	0
30/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	744.0000	665.0000	(10.618)	0	0	0
30/09/2008	€ / R 2009/03/16	12.65	Put	Currency Future	845.0000	968.0000	14.556	0	0	0
30/09/2008	€ / R 2009/03/16	12.65	Call	Currency Future	527.0000	464.0000	(11.954)	0	0	0
30/09/2008	€ / R 2009/03/16	12.75	Put	Currency Future	913.0000	1,034.0000	13.253	0	0	0
30/09/2008	€ / R 2009/03/16	12.85	Call	Currency Future	458.0000	396.0000	(13.537)	0	0	0
30/09/2008	€ / R 2009/03/16	12.85	Put	Currency Future	977.0000	1,101.0000	12.692	0	0	0
30/09/2008	€ / R 2009/03/16	12.55	Call	Currency Future	561.0000	501.0000	(10.695)	0	0	0
30/09/2008	€ / R 2009/03/16	12.55	Put	Currency Future	779.0000	905.0000	16.175	0	0	0
30/09/2008	€ / R 2009/03/16	11.70	Put	Currency Future	336.0000	408.0000	21.429	0	0	0
30/09/2008	€ / R 2009/03/16	11.70	Call	Currency Future	967.0000	853.0000	(11.789)	0	0	0
30/09/2008	€ / R 2009/03/16	11.80	Call	Currency Future	905.0000	799.0000	(11.713)	0	0	0
30/09/2008	€ / R 2009/03/16	12.20	Call	Currency Future	700.0000	624.0000	(10.857)	0	0	0
30/09/2008	€ / R 2009/03/16	11.80	Put	Currency Future	373.0000	454.0000	21.716	0	0	0
30/09/2008	€ / R 2009/03/16	11.60	Put	Currency Future	301.0000	368.0000	22.259	0	0	0
30/09/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,033.0000	913.0000	(11.617)	0	0	0
30/09/2008	€ / R 2009/03/16	11.50	Put	Currency Future	269.0000	331.0000	23.048	0	0	0
30/09/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,100.0000	976.0000	(11.273)	0	0	0
30/09/2008	€ / R 2009/03/16	12.20	Put	Currency Future	568.0000	679.0000	19.542	0	0	0
30/09/2008	€ / R 2009/03/16	12.30	Call	Currency Future	657.0000	586.0000	(10.807)	0	0	0
30/09/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,066.0000	945.0000	(11.351)	0	0	0
30/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	434.0000	533.0000	22.811	0	0	0
30/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	485.0000	590.0000	21.649	0	0	0
30/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	540.0000	649.0000	20.185	0	0	0
30/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	722.0000	644.0000	(10.803)	0	0	0
30/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	816.0000	729.0000	(10.662)	0	0	0
30/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	393.0000	479.0000	21.883	0	0	0
30/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	874.0000	774.0000	(11.442)	0	0	0
30/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	284.0000	349.0000	22.887	0	0	0
30/09/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,000.0000	883.0000	(11.700)	0	0	0
30/09/2008	€ / R 2009/03/16	11.65	Put	Currency Future	318.0000	388.0000	22.013	0	0	0
30/09/2008	€ / R 2009/03/16	11.75	Call	Currency Future	936.0000	824.0000	(11.966)	0	0	0
30/09/2008	€ / R 2009/03/16	11.75	Put	Currency Future	354.0000	429.0000	21.186	0	0	0
30/09/2008	€ / R 2009/03/16	12.30	Put	Currency Future	625.0000	740.0000	18.400	0	0	0
30/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	767.0000	686.0000	(10.561)	0	0	0
30/09/2008	€ / R 2009/03/16	12.00	Put	Currency Future	459.0000	561.0000	22.222	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
30/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	845.0000	751.0000	(11.124)	0	0	0
30/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	413.0000	506.0000	22.518	0	0	0
30/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	678.0000	605.0000	(10.767)	0	0	0
30/09/2008	€ / R 2009/03/16	12.10	Put	Currency Future	512.0000	619.0000	20.898	0	0	0
30/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	597.0000	709.0000	18.760	0	0	0
30/09/2008	€ / R 2009/03/16	12.10	Call	Currency Future	744.0000	665.0000	(10.618)	0	0	0
30/09/2008	€ / R 2009/03/16	12.00	Call	Currency Future	791.0000	707.0000	(10.619)	0	0	0
30/09/2008	€ / R 2009/06/12			Currency Future	12.5380	12.3515	(1.487)	0.0000	0.0000	50
30/09/2008	€ / R 2009/06/12	12.40	Call	Currency Future	870.0000	797.0000	(8.391)	0	0	0
30/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	892.0000	817.0000	(8.408)	0	0	0
30/09/2008	€ / R 2009/06/12	12.40	Put	Currency Future	732.0000	846.0000	15.574	0	0	0
30/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	704.0000	815.0000	15.767	0	0	0
30/09/2008	€ / R 2009/06/12	12.70	Call	Currency Future	751.0000	688.0000	(8.389)	0	0	0
30/09/2008	€ / R 2009/06/12	12.70	Put	Currency Future	913.0000	1,037.0000	13.582	0	0	0
30/09/2008	€ / R 2009/06/12	12.25	Put	Currency Future	646.0000	757.0000	17.183	0	0	0
30/09/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,064.0000	965.0000	(9.305)	0	0	0
30/09/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,123.0000	1,015.0000	(9.617)	0	0	0
30/09/2008	€ / R 2009/06/12	12.25	Call	Currency Future	934.0000	858.0000	(8.137)	0	0	0
30/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	850.0000	971.0000	14.235	0	0	0
30/09/2008	€ / R 2009/06/12	12.10	Put	Currency Future	569.0000	669.0000	17.575	0	0	0
30/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	788.0000	723.0000	(8.249)	0	0	0
30/09/2008	€ / R 2009/06/12	12.50	Put	Currency Future	790.0000	907.0000	14.810	0	0	0
30/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	465.0000	542.0000	16.559	0	0	0
30/09/2008	€ / R 2009/06/12	11.90	Put	Currency Future	485.0000	564.0000	16.289	0	0	0
30/09/2008	€ / R 2009/06/12	12.50	Call	Currency Future	828.0000	759.0000	(8.333)	0	0	0
30/09/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,007.0000	920.0000	(8.640)	0	0	0
30/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,153.0000	1,044.0000	(9.454)	0	0	0
30/09/2008	€ / R 2009/06/12	12.00	Put	Currency Future	526.0000	613.0000	16.540	0	0	0
30/09/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,280.0000	1,162.0000	(9.219)	0	0	0
30/09/2008	€ / R 2009/06/12	12.35	Call	Currency Future	892.0000	817.0000	(8.408)	0	0	0
30/09/2008	€ / R 2009/06/12	11.95	Put	Currency Future	505.0000	586.0000	16.040	0	0	0
30/09/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,093.0000	988.0000	(9.607)	0	0	0
30/09/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,184.0000	1,073.0000	(9.375)	0	0	0
30/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	881.0000	1,004.0000	13.961	0	0	0
30/09/2008	€ / R 2009/06/12	12.35	Put	Currency Future	704.0000	815.0000	15.767	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
30/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	769.0000	705.0000	(8.322)	0	0	0
30/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	820.0000	939.0000	14.512	0	0	0
30/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	808.0000	740.0000	(8.416)	0	0	0
30/09/2008	€ / R 2009/06/12	12.55	Call	Currency Future	808.0000	740.0000	(8.416)	0	0	0
30/09/2008	€ / R 2009/06/12	11.70	Put	Currency Future	409.0000	480.0000	17.359	0	0	0
30/09/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,247.0000	1,132.0000	(9.222)	0	0	0
30/09/2008	€ / R 2009/06/12	12.55	Put	Currency Future	820.0000	939.0000	14.512	0	0	0
30/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,010.0000	1,132.0000	12.079	0	0	0
30/09/2008	€ / R 2009/06/12	11.85	Put	Currency Future	465.0000	542.0000	16.559	0	0	0
30/09/2008	€ / R 2009/06/12	12.90	Call	Currency Future	681.0000	615.0000	(9.692)	0	0	0
30/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	698.0000	633.0000	(9.312)	0	0	0
30/09/2008	€ / R 2009/06/12	11.75	Put	Currency Future	427.0000	501.0000	17.330	0	0	0
30/09/2008	€ / R 2009/06/12	12.75	Put	Currency Future	944.0000	1,070.0000	13.347	0	0	0
30/09/2008	€ / R 2009/06/12	12.75	Call	Currency Future	732.0000	672.0000	(8.197)	0	0	0
30/09/2008	€ / R 2009/06/12	12.15	Put	Currency Future	591.0000	698.0000	18.105	0	0	0
30/09/2008	€ / R 2009/06/12	11.65	Put	Currency Future	392.0000	461.0000	17.602	0	0	0
30/09/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,153.0000	1,044.0000	(9.454)	0	0	0
30/09/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,035.0000	942.0000	(8.986)	0	0	0
30/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	547.0000	641.0000	17.185	0	0	0
30/09/2008	€ / R 2009/06/12	12.15	Call	Currency Future	979.0000	899.0000	(8.172)	0	0	0
30/09/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,215.0000	1,102.0000	(9.300)	0	0	0
30/09/2008	€ / R 2009/06/12	12.60	Put	Currency Future	850.0000	971.0000	14.235	0	0	0
30/09/2008	€ / R 2009/06/12	11.80	Put	Currency Future	446.0000	521.0000	16.816	0	0	0
30/09/2008	€ / R 2009/06/12	12.80	Call	Currency Future	715.0000	652.0000	(8.811)	0	0	0
30/09/2008	€ / R 2009/06/12	12.95	Call	Currency Future	664.0000	597.0000	(10.090)	0	0	0
30/09/2008	€ / R 2009/06/12	12.80	Put	Currency Future	977.0000	1,101.0000	12.692	0	0	0
30/09/2008	€ / R 2009/06/12	12.65	Call	Currency Future	769.0000	705.0000	(8.322)	0	0	0
30/09/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,043.0000	1,163.0000	11.505	0	0	0
30/09/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,076.0000	1,195.0000	11.059	0	0	0
30/09/2008	€ / R 2009/06/12	12.85	Call	Currency Future	698.0000	633.0000	(9.312)	0	0	0
30/09/2008	€ / R 2009/06/12	12.65	Put	Currency Future	881.0000	1,004.0000	13.961	0	0	0
30/09/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,010.0000	1,132.0000	12.079	0	0	0
30/09/2008	€ / R 2009/06/12	13.05	Call	Currency Future	626.0000	562.0000	(10.224)	0	0	0
30/09/2008	€ / R 2009/06/12	12.60	Call	Currency Future	788.0000	723.0000	(8.249)	0	0	0
30/09/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,138.0000	1,260.0000	10.721	0	0	0
30/09/2008	€ / R 2009/06/12	12.05	Put	Currency Future	547.0000	641.0000	17.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	1,035.0000	942.0000	(8.986)	0	0	0
30/09/2008	€ / R	2009/06/12	12.45	Call	Currency Future	849.0000	778.0000	(8.363)	0	0	0
30/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	569.0000	669.0000	17.575	0	0	0
30/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	1,007.0000	920.0000	(8.640)	0	0	0
30/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	979.0000	899.0000	(8.172)	0	0	0
30/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	957.0000	879.0000	(8.150)	0	0	0
30/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	619.0000	727.0000	17.447	0	0	0
30/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	591.0000	698.0000	18.105	0	0	0
30/09/2008	€ / R	2009/06/12	12.45	Put	Currency Future	761.0000	876.0000	15.112	0	0	0
30/09/2008	€ / R	2009/06/12	12.30	Put	Currency Future	675.0000	786.0000	16.444	0	0	0
30/09/2008	€ / R	2009/06/12	12.30	Call	Currency Future	913.0000	837.0000	(8.324)	0	0	0
30/09/2008	ALBI	2008/11/06			Index Future	274.2970	274.6330	0.122	268.8000	268.8000	661
30/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	93,224.0000	96,516.0000	3.531	0	0	0
30/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	254.0000	186.0000	(26.772)	0	0	0
30/09/2008	ALBI	2009/02/05			Index Future	282.5860	282.9320	0.122	0.0000	0.0000	0
30/09/2008	ALBI	2009/05/07			Index Future	291.7810	291.6880	(0.032)	0.0000	0.0000	0
30/09/2008	CRD1	2008/11/06			Index Future	115.4700	115.8690	0.346	0.0000	0.0000	6
30/09/2008	CRD1	2009/02/05			Index Future	118.8770	119.2880	0.346	0.0000	0.0000	0
30/09/2008	CRD1	2009/05/07			Index Future	122.3290	122.7530	0.347	0.0000	0.0000	0
30/09/2008	GOVI	2008/11/06			jGovi	276.0520	276.4195	0.133	0.0000	0.0000	150
30/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	9,301.0000	7,980.0000	(14.203)	0	0	0
30/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	29,821.0000	32,175.0000	7.894	0	0	0
30/09/2008	GOVI	2009/02/05			jGovi	284.1990	284.5775	0.133	0.0000	0.0000	254
30/09/2008	GOVI	2009/05/07			jGovi	292.4510	292.8425	0.134	0.0000	0.0000	0
30/09/2008	ILBI	2008/11/06			Index Future	328.2520	328.3940	0.043	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2008	ILBI	2009/02/05			Index Future	337.8320	337.9810	0.044	0.0000	0.0000	0
30/09/2008	ILBI	2009/05/07			Index Future	347.9010	347.7890	(0.032)	0.0000	0.0000	0
30/09/2008	J153	2010/08/31			jSwap	10.8350	10.7710	(0.591)	0.0000	0.0000	0
30/09/2008	J157	2015/09/15			jSwap	9.5460	9.5140	(0.335)	0.0000	0.0000	0
30/09/2008	J186	2026/12/21			jSwap	8.8190	8.7800	(0.442)	0.0000	0.0000	0
30/09/2008	J201	2014/12/22			jSwap	9.7520	9.7160	(0.369)	0.0000	0.0000	0
30/09/2008	J203	2017/09/15			jSwap	9.3970	9.3660	(0.330)	0.0000	0.0000	0
30/09/2008	J204	2018/12/21			jSwap	9.4260	9.3970	(0.308)	0.0000	0.0000	0
30/09/2008	J207	2020/01/15			jSwap	9.3120	9.2820	(0.322)	0.0000	0.0000	0
30/09/2008	JBAR	2005/12/21			jBar	12.0580	12.0500	(0.066)	0.0000	0.0000	0
30/09/2008	JFRA	2008/11/06			jFra	11.9950	11.9620	(0.275)	0.0000	0.0000	0
30/09/2008	JFRA	2009/02/05			jFra	11.6620	11.5970	(0.557)	0.0000	0.0000	0
30/09/2008	JFRA	2009/05/07			jFra	11.0190	10.9510	(0.617)	0.0000	0.0000	0
30/09/2008	JFRA	2009/08/06			jFra	10.3280	10.2600	(0.658)	0.0000	0.0000	0
30/09/2008	JFRA	2009/11/05			jFra	9.9710	9.8740	(0.973)	0.0000	0.0000	0
30/09/2008	JN02	2008/11/06			jNote	10.4280	10.3600	(0.652)	0.0000	0.0000	0
30/09/2008	JN02	2009/02/05			jNote	10.0480	9.9790	(0.687)	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
30/09/2008	JN02	2009/05/07			jNote	9.6950	9.6320	(0.650)	0.0000	0.0000	0
30/09/2008	JN05	2008/11/07			jNote	9.3810	9.3320	(0.522)	0.0000	0.0000	0
30/09/2008	JN05	2009/02/05			jNote	9.3660	9.3250	(0.438)	0.0000	0.0000	0
30/09/2008	JN05	2009/05/07			jNote	9.1940	9.1550	(0.424)	0.0000	0.0000	0
30/09/2008	JN10	2008/11/07			jNote	9.0400	9.0150	(0.277)	0.0000	0.0000	0
30/09/2008	JN10	2009/02/05			jNote	9.0310	9.0020	(0.321)	0.0000	0.0000	0
30/09/2008	JN10	2009/05/07			jNote	8.9140	8.8860	(0.314)	0.0000	0.0000	0
30/09/2008	JROD	2008/09/30			jRod	11.7960	11.7958	(0.002)	0.0000	0.0000	0
30/09/2008	JROD	2008/10/31			jRod	11.8380	11.8330	(0.042)	0.0000	0.0000	0
30/09/2008	JROD	2008/11/28			jRod	11.9280	11.9160	(0.101)	0.0000	0.0000	0
30/09/2008	JROD	2008/12/31			jRod	11.9290	12.0540	1.048	0.0000	0.0000	0
30/09/2008	OTH1	2008/11/06			Index Future	264.7650	264.9680	0.077	0.0000	0.0000	9
30/09/2008	OTH1	2009/02/05			Index Future	272.5780	272.7880	0.077	0.0000	0.0000	0
30/09/2008	OTH1	2009/05/07			Index Future	280.4930	280.7100	0.077	0.0000	0.0000	0
30/09/2008	R153	2008/11/06			Bond Future	9.3510	9.2700	(0.866)	9.3100	9.3100	8,722
30/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	510.0000	431.0000	(15.490)	0	0	0
30/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	339.0000	397.0000	17.109	0	0	0
30/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	783.0000	684.0000	(12.644)	0	0	0
30/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	188.0000	225.0000	19.681	0	0	700
30/09/2008	R153	2009/02/05			Bond Future	8.9010	8.8050	(1.079)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	233.0000	203.0000	(12.876)	0	0	0
30/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,838.0000	1,950.0000	6.094	0	0	0
30/09/2008	R153	2009/05/07			Bond Future	8.3060	8.1890	(1.409)	0.0000	0.0000	0
30/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,142.0000	1,083.0000	(5.166)	0	0	0
30/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,324.0000	2,413.0000	3.830	0	0	0
30/09/2008	R157	2008/11/06			Bond Future	8.8310	8.8010	(0.340)	0.0000	0.0000	9,373
30/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	300
30/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,067.0000	4,209.0000	3.492	0	0	500
30/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	258.0000	225.0000	(12.791)	0	0	1,000
30/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,917.0000	8,088.0000	2.160	0	0	0
30/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,195.0000	1,257.0000	5.188	0	0	700
30/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,667.0000	1,554.0000	(6.779)	0	0	0
30/09/2008	R157	2009/02/05			Bond Future	8.6820	8.6510	(0.357)	0.0000	0.0000	5,094
30/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,537.0000	5,663.0000	2.276	0	0	600
30/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,876.0000	2,961.0000	2.955	0	0	600
30/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	505.0000	475.0000	(5.941)	0	0	600
30/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,706.0000	7,853.0000	1.908	0	0	0
30/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,491.0000	2,399.0000	(3.693)	0	0	0
30/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,560.0000	4,674.0000	2.500	0	0	0
30/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,001.0000	951.0000	(4.995)	0	0	0
30/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,387.0000	1,324.0000	(4.542)	0	0	0
30/09/2008	R157	2009/05/07			Bond Future	8.5200	8.4880	(0.376)	0.0000	0.0000	0
30/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,838.0000	4,944.0000	2.191	0	0	0
30/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,210.0000	2,139.0000	(3.213)	0	0	0
30/09/2008	R186	2008/11/06			Bond Future	8.5450	8.5360	(0.105)	0.0000	0.0000	4,975
30/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,042.0000	977.0000	(6.238)	0	0	0
30/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	575.0000	603.0000	4.870	0	0	0
30/09/2008	R186	2009/02/05			Bond Future	8.4370	8.4280	(0.107)	0.0000	0.0000	2,500
30/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,051.0000	8,144.0000	1.155	0	0	0
30/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	12.0000	10.0000	(16.667)	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
30/09/2008	R186	2009/05/07			Bond Future	8.3310	8.3210	(0.120)	0.0000	0.0000	0
30/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,880.0000	6,976.0000	1.395	0	0	0
30/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	158.0000	149.0000	(5.696)	0	0	0
30/09/2008	R196	2008/11/06			Bond Future	11.1950	11.6900	4.422	0.0000	0.0000	0
30/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,080.0000	1,172.0000	8.519	0	0	0
30/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	357.0000	304.0000	(14.846)	0	0	0
30/09/2008	R196	2009/02/05			Bond Future	11.1950	11.0010	(1.733)	0.0000	0.0000	0
30/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,250.0000	1,240.0000	(0.800)	0	0	0
30/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,227.0000	1,227.0000	-	0	0	0
30/09/2008	R196	2009/05/07			Bond Future	11.1950	11.1000	(0.849)	0.0000	0.0000	0
30/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,602.0000	1,585.0000	(1.061)	0	0	0
30/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,545.0000	1,555.0000	0.647	0	0	0
30/09/2008	R201	2008/11/06			Bond Future	8.9410	8.9120	(0.324)	0.0000	0.0000	1,000
30/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,197.0000	1,097.0000	(8.354)	0	0	0
30/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	312.0000	346.0000	10.897	0	0	0
30/09/2008	R201	2009/02/05			Bond Future	8.7780	8.7480	(0.342)	0.0000	0.0000	2
30/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,519.0000	2,620.0000	4.010	0	0	0
30/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	421.0000	386.0000	(8.314)	0	0	0
30/09/2008	R201	2009/05/07			Bond Future	8.6120	8.5800	(0.372)	0.0000	0.0000	0
30/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	577.0000	541.0000	(6.239)	0	0	0
30/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,333.0000	3,438.0000	3.150	0	0	0
30/09/2008	R203	2008/11/06			Bond Future	8.8240	8.7940	(0.340)	0.0000	0.0000	0
30/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	86.0000	104.0000	20.930	0	0	0
30/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,028.0000	1,868.0000	(7.890)	0	0	0
30/09/2008	R203	2009/02/05			Bond Future	8.6810	8.6500	(0.357)	0.0000	0.0000	0
30/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,467.0000	3,624.0000	4.528	0	0	0
30/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	199.0000	174.0000	(12.563)	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
30/09/2008	R203	2009/05/07			Bond Future	8.5330	8.5010	(0.375)	0.0000	0.0000	0
30/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	545.0000	500.0000	(8.257)	0	0	0
30/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,216.0000	3,357.0000	4.384	0	0	0
30/09/2008	R204	2008/11/06			Bond Future	8.8160	8.7870	(0.329)	0.0000	0.0000	3,126
30/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,116.0000	1,947.0000	(7.987)	0	0	0
30/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	76.0000	92.0000	21.053	0	0	0
30/09/2008	R204	2009/02/05			Bond Future	8.6840	8.6540	(0.345)	0.0000	0.0000	9
30/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,649.0000	3,819.0000	4.659	0	0	0
30/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	145.0000	124.0000	(14.483)	0	0	0
30/09/2008	R204	2009/05/07			Bond Future	8.5510	8.5200	(0.363)	0.0000	0.0000	0
30/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	517.0000	471.0000	(8.897)	0	0	0
30/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,299.0000	3,449.0000	4.547	0	0	0
30/09/2008	R206	2008/11/06			Bond Future	8.9360	8.8870	(0.548)	0.0000	0.0000	610
30/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,770.0000	3,579.0000	(5.066)	0	0	0
30/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/09/2008	R206	2009/02/05			Bond Future	8.7220	8.6700	(0.596)	0.0000	0.0000	0
30/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	397.0000	349.0000	(12.091)	0	0	0
30/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,389.0000	2,540.0000	6.321	0	0	0
30/09/2008	R206	2009/05/07			Bond Future	8.5040	8.4480	(0.659)	0.0000	0.0000	0
30/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	775.0000	709.0000	(8.516)	0	0	0
30/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,592.0000	2,734.0000	5.478	0	0	0
30/09/2008	R207	2008/11/06			Bond Future	8.7890	8.7700	(0.216)	0.0000	0.0000	0
30/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	71.0000	81.0000	14.085	0	0	0
30/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,980.0000	1,866.0000	(5.758)	0	0	0
30/09/2008	R207	2009/02/05			Bond Future	8.6650	8.6460	(0.219)	0.0000	0.0000	0
30/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,802.0000	3,915.0000	2.972	0	0	0
30/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	96.0000	85.0000	(11.458)	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
30/09/2008	R207	2009/05/07			Bond Future	8.5450	8.5250	(0.234)	0.0000	0.0000	0
30/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	420.0000	392.0000	(6.667)	0	0	0
30/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,317.0000	3,419.0000	3.075	0	0	0
30/09/2008	R209	2008/11/06			Bond Future	8.1830	8.1840	0.012	8.1200	8.1200	6,539
30/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,054.0000	4,063.0000	0.222	0	0	0
30/09/2008	R209	2009/02/05			Bond Future	8.0930	8.0940	0.012	0.0000	0.0000	0
30/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,627.0000	7,617.0000	(0.131)	0	0	0
30/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2008	R209	2009/05/07			Bond Future	8.0040	8.0050	0.012	0.0000	0.0000	0
30/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,436.0000	8,427.0000	(0.107)	0	0	0
30/09/2008	TRT1	2008/11/06			Index Future	272.5020	272.8650	0.133	0.0000	0.0000	300
30/09/2008	TRT1	2009/02/05			Index Future	280.5430	280.9180	0.134	0.0000	0.0000	0
30/09/2008	TRT1	2009/05/07			Index Future	288.6890	289.0770	0.134	0.0000	0.0000	0
30/09/2008	ZAAD	2008/12/12			Currency Future	6.7768	6.6595	(1.731)	0.0000	0.0000	4,844
30/09/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	285.0000	232.0000	(18.596)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	108.0000	172.0000	59.259	0	0	0
30/09/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	139.0000	118.0000	(15.108)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	312.0000	408.0000	30.769	0	0	0
30/09/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	508.0000	606.0000	19.291	0	0	0
30/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	18.0000	35.0000	94.444	0	0	0
30/09/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	170.0000	142.0000	(16.471)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	23.0000	44.0000	91.304	0	0	0
30/09/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	243.0000	332.0000	36.626	0	0	0
30/09/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	550.0000	454.0000	(17.455)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	14.0000	28.0000	100.000	0	0	0

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30/09/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	465.0000	378.0000	(18.710)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	38.0000	68.0000	78.947	0	0	0
30/09/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	212.0000	297.0000	40.094	0	0	0
30/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	386.0000	311.0000	(19.430)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	182.0000	263.0000	44.505	0	0	0
30/09/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	209.0000	172.0000	(17.703)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	59.0000	102.0000	72.881	0	0	0
30/09/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	641.0000	538.0000	(16.069)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	188.0000	156.0000	(17.021)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	595.0000	495.0000	(16.807)	0	0	0
30/09/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	349.0000	448.0000	28.367	0	0	0
30/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	277.0000	370.0000	33.574	0	0	0
30/09/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	424.0000	344.0000	(18.868)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	30.0000	55.0000	83.333	0	0	0
30/09/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	467.0000	566.0000	21.199	0	0	0
30/09/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	507.0000	415.0000	(18.146)	0	0	0
30/09/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	426.0000	527.0000	23.709	0	0	0
30/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	47.0000	84.0000	78.723	0	0	0
30/09/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	350.0000	282.0000	(19.429)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	277.0000	370.0000	33.574	0	0	0
30/09/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	73.0000	123.0000	68.493	0	0	0
30/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	153.0000	129.0000	(15.686)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	312.0000	408.0000	30.769	0	0	0
30/09/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	155.0000	231.0000	49.032	0	0	0
30/09/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	59.0000	102.0000	72.881	0	0	0
30/09/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	232.0000	190.0000	(18.103)	0	0	0
30/09/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	125.0000	107.0000	(14.400)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	139.0000	118.0000	(15.108)	0	0	0
30/09/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	103.0000	86.0000	(16.505)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	386.0000	311.0000	(19.430)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	130.0000	201.0000	54.615	0	0	0
30/09/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	94.0000	75.0000	(20.213)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	153.0000	129.0000	(15.686)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	257.0000	210.0000	(18.288)	0	0	0
30/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	47.0000	84.0000	78.723	0	0	0
30/09/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	316.0000	255.0000	(19.304)	0	0	0

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30/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	89.0000	146.0000	64.045	0	0	0
30/09/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	424.0000	344.0000	(18.868)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	130.0000	201.0000	54.615	0	0	0
30/09/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	629.0000	734.0000	16.693	0	0	0
30/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	257.0000	210.0000	(18.288)	0	0	0
30/09/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	548.0000	648.0000	18.248	0	0	0
30/09/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	56.0000	43.0000	(23.214)	0	0	0
30/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	387.0000	488.0000	26.098	0	0	0
30/09/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	94.0000	75.0000	(20.213)	0	0	0
30/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
30/09/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	467.0000	566.0000	21.199	0	0	0
30/09/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
30/09/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	89.0000	146.0000	64.045	0	0	0
30/09/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
30/09/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	387.0000	488.0000	26.098	0	0	0
30/09/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	316.0000	255.0000	(19.304)	0	0	0
30/09/2008	ZAAD	2009/03/16			Currency Future	6.8663	6.7566	(1.598)	0.0000	0.0000	410
30/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	315.0000	280.0000	(11.111)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	609.0000	696.0000	14.286	0	0	0
30/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	299.0000	374.0000	25.084	0	0	0
30/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	270.0000	342.0000	26.667	0	0	0
30/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	382.0000	338.0000	(11.518)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	244.0000	220.0000	(9.836)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	336.0000	298.0000	(11.310)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	499.0000	588.0000	17.836	0	0	0
30/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	394.0000	476.0000	20.812	0	0	0
30/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	529.0000	463.0000	(12.476)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	361.0000	441.0000	22.161	0	0	0
30/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	428.0000	513.0000	19.860	0	0	0
30/09/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	499.0000	588.0000	17.836	0	0	0
30/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	277.0000	248.0000	(10.469)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0

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30/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	361.0000	441.0000	22.161	0	0	0
30/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	295.0000	263.0000	(10.847)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	113.0000	156.0000	38.053	0	0	0
30/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	329.0000	407.0000	23.708	0	0	0
30/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	407.0000	360.0000	(11.548)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	191.0000	166.0000	(13.089)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	277.0000	248.0000	(10.469)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	565.0000	493.0000	(12.743)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	191.0000	253.0000	32.461	0	0	0
30/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	244.0000	220.0000	(9.836)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	574.0000	660.0000	14.983	0	0	0
30/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	603.0000	526.0000	(12.769)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	645.0000	734.0000	13.798	0	0	0
30/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	529.0000	463.0000	(12.476)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	162.0000	141.0000	(12.963)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	65.0000	92.0000	41.538	0	0	0
30/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	113.0000	156.0000	38.053	0	0	0
30/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	148.0000	201.0000	35.811	0	0	0
30/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	428.0000	513.0000	19.860	0	0	0
30/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	464.0000	407.0000	(12.284)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	641.0000	561.0000	(12.480)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	681.0000	599.0000	(12.041)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	75.0000	105.0000	40.000	0	0	0
30/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	86.0000	119.0000	38.372	0	0	0
30/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	229.0000	207.0000	(9.607)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	407.0000	360.0000	(11.548)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	496.0000	434.0000	(12.500)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	463.0000	550.0000	18.790	0	0	0
30/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	99.0000	137.0000	38.384	0	0	0
30/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	130.0000	178.0000	36.923	0	0	0
30/09/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	435.0000	383.0000	(11.954)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	336.0000	298.0000	(11.310)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	203.0000	180.0000	(11.330)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	270.0000	342.0000	26.667	0	0	0
30/09/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	609.0000	696.0000	14.286	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
30/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	329.0000	407.0000	23.708	0	0	0
30/09/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	682.0000	773.0000	13.343	0	0	0
30/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	295.0000	263.0000	(10.847)	0	0	0
30/09/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	242.0000	311.0000	28.512	0	0	0
30/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	215.0000	281.0000	30.698	0	0	0
30/09/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	536.0000	624.0000	16.418	0	0	0
30/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	169.0000	226.0000	33.728	0	0	0
30/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	358.0000	318.0000	(11.173)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	191.0000	253.0000	32.461	0	0	0
30/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	148.0000	201.0000	35.811	0	0	0
30/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	464.0000	407.0000	(12.284)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	722.0000	637.0000	(11.773)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	565.0000	493.0000	(12.743)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	215.0000	281.0000	30.698	0	0	0
30/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	99.0000	137.0000	38.384	0	0	0
30/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	382.0000	338.0000	(11.518)	0	0	0
30/09/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	56.0000	80.0000	42.857	0	0	0
30/09/2008	ZAAD	2009/06/12			Currency Future	6.9499	6.8283	(1.750)	0.0000	0.0000	100
30/09/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	392.0000	351.0000	(10.459)	0	0	0
30/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	338.0000	304.0000	(10.059)	0	0	0
30/09/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	477.0000	426.0000	(10.692)	0	0	0
30/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	433.0000	387.0000	(10.624)	0	0	0
30/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	334.0000	408.0000	22.156	0	0	0
30/09/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	322.0000	290.0000	(9.938)	0	0	0
30/09/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	455.0000	540.0000	18.681	0	0	0
30/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	137.0000	174.0000	27.007	0	0	0
30/09/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	250.0000	215.0000	(14.000)	0	0	0
30/09/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	392.0000	472.0000	20.408	0	0	0
30/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	412.0000	368.0000	(10.680)	0	0	0
30/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	488.0000	575.0000	17.828	0	0	0
30/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	362.0000	440.0000	21.547	0	0	0
30/09/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	184.0000	240.0000	30.435	0	0	0
30/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	687.0000	602.0000	(12.373)	0	0	0
30/09/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	528.0000	469.0000	(11.174)	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
30/09/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	228.0000	291.0000	27.632	0	0	0
30/09/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	584.0000	518.0000	(11.301)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	355.0000	318.0000	(10.423)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	307.0000	277.0000	(9.772)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	252.0000	319.0000	26.587	0	0	0
30/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	502.0000	447.0000	(10.956)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	557.0000	648.0000	16.338	0	0	0
30/09/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	528.0000	469.0000	(11.174)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	700.0000	787.0000	12.429	0	0	0
30/09/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	373.0000	334.0000	(10.456)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	629.0000	716.0000	13.831	0	0	0
30/09/2008	ZAAD 2009/06/12	7.00	Put	Currency Future	423.0000	506.0000	19.622	0	0	0
30/09/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	522.0000	611.0000	17.050	0	0	0
30/09/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	279.0000	244.0000	(12.545)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.25	Put	Currency Future	592.0000	682.0000	15.203	0	0	0
30/09/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	266.0000	229.0000	(13.910)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	666.0000	751.0000	12.763	0	0	0
30/09/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	700.0000	787.0000	12.429	0	0	0
30/09/2008	ZAAD 2009/06/12	7.45	Call	Currency Future	235.0000	202.0000	(14.043)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.45	Put	Currency Future	735.0000	823.0000	11.973	0	0	0
30/09/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	220.0000	189.0000	(14.091)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	522.0000	611.0000	17.050	0	0	0
30/09/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	770.0000	861.0000	11.818	0	0	0
30/09/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	292.0000	260.0000	(10.959)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	334.0000	408.0000	22.156	0	0	0
30/09/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	455.0000	406.0000	(10.769)	0	0	0
30/09/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	250.0000	215.0000	(14.000)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	228.0000	291.0000	27.632	0	0	0
30/09/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	322.0000	290.0000	(9.938)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	305.0000	378.0000	23.934	0	0	0
30/09/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	278.0000	348.0000	25.180	0	0	0
30/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	433.0000	387.0000	(10.624)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	252.0000	319.0000	26.587	0	0	0
30/09/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	502.0000	447.0000	(10.956)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	205.0000	264.0000	28.780	0	0	0
30/09/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	555.0000	493.0000	(11.171)	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
30/09/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	168.0000	216.0000	28.571	0	0	0
30/09/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	412.0000	368.0000	(10.680)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	362.0000	440.0000	21.547	0	0	0
30/09/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	557.0000	648.0000	16.338	0	0	0
30/09/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	307.0000	277.0000	(9.772)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	617.0000	544.0000	(11.831)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	137.0000	174.0000	27.007	0	0	0
30/09/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	761.0000	671.0000	(11.827)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	687.0000	602.0000	(12.373)	0	0	0
30/09/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	111.0000	143.0000	28.829	0	0	0

Grand Total:

404,243