



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 17/12/2008

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 |        |      | Currency Future | 10.4186              | 10.1470           | (2.607)           | 10.4200      | 10.1500     | 130,349       |
| 17/12/2008 | \$ / R 2009/03/16 | 8.35   | Put  | Currency Future | 16.0000              | 24.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.40  | Call | Currency Future | 556.0000             | 439.0000          | (21.043)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.30   | Call | Currency Future | 1,232.0000           | 1,005.0000        | (18.425)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.45   | Put  | Currency Future | 20.0000              | 30.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.35   | Call | Currency Future | 2,084.0000           | 1,821.0000        | (12.620)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.40  | Put  | Currency Future | 537.0000             | 692.0000          | 28.864            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.60  | Call | Currency Future | 485.0000             | 379.0000          | (21.856)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.20  | Call | Currency Future | 637.0000             | 505.0000          | (20.722)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.45   | Call | Currency Future | 1,989.0000           | 1,727.0000        | (13.172)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.65   | Call | Currency Future | 1,800.0000           | 1,544.0000        | (14.222)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.15  | Call | Currency Future | 659.0000             | 524.0000          | (20.486)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.25   | Put  | Currency Future | 12.0000              | 19.0000           | 58.333            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.40  | Call | Currency Future | 556.0000             | 439.0000          | (21.043)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.15  | Put  | Currency Future | 390.0000             | 527.0000          | 35.128            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.60  | Put  | Currency Future | 1,381.0000           | 1,590.0000        | 15.134            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.65   | Put  | Currency Future | 32.0000              | 47.0000           | 46.875            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.60  | Call | Currency Future | 200.0000             | 137.0000          | (31.500)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.40   | Call | Currency Future | 2,036.0000           | 1,774.0000        | (12.868)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.55   | Call | Currency Future | 1,894.0000           | 1,635.0000        | (13.675)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.65   | Call | Currency Future | 1,800.0000           | 1,544.0000        | (14.222)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.25  | Put  | Currency Future | 447.0000             | 590.0000          | 31.991            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.30  | Call | Currency Future | 596.0000             | 471.0000          | (20.973)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.00  | Put  | Currency Future | 938.0000             | 1,111.0000        | 18.443            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.40   | Put  | Currency Future | 134.0000             | 185.0000          | 38.060            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.85   | Put  | Currency Future | 49.0000              | 71.0000           | 44.898            | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 | 9.00   | Put  | Currency Future | 66.0000              | 95.0000           | 43.939            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.20  | Put  | Currency Future | 418.0000             | 558.0000          | 33.493            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.85   | Call | Currency Future | 1,618.0000           | 1,368.0000        | (15.451)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.00   | Call | Currency Future | 1,485.0000           | 1,242.0000        | (16.364)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.75  | Call | Currency Future | 440.0000             | 329.0000          | (25.227)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.35   | Call | Currency Future | 2,084.0000           | 1,821.0000        | (12.620)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.30   | Put  | Currency Future | 14.0000              | 21.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.40  | Put  | Currency Future | 537.0000             | 692.0000          | 28.864            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.45  | Put  | Currency Future | 1,264.0000           | 1,464.0000        | 15.823            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.40   | Call | Currency Future | 1,153.0000           | 932.0000          | (19.167)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.25   | Call | Currency Future | 2,181.0000           | 1,916.0000        | (12.150)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.00   | Call | Currency Future | 2,425.0000           | 2,156.0000        | (11.093)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.30   | Call | Currency Future | 2,132.0000           | 1,868.0000        | (12.383)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.75  | Put  | Currency Future | 771.0000             | 932.0000          | 20.882            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.40   | Put  | Currency Future | 18.0000              | 27.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.15   | Call | Currency Future | 2,278.0000           | 2,011.0000        | (11.721)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.70   | Call | Currency Future | 1,754.0000           | 1,500.0000        | (14.481)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.75   | Put  | Currency Future | 40.0000              | 58.0000           | 45.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.70   | Put  | Currency Future | 36.0000              | 53.0000           | 47.222            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.75   | Call | Currency Future | 1,708.0000           | 1,455.0000        | (14.813)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.20   | Put  | Currency Future | 11.0000              | 16.0000           | 45.455            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.60  | Put  | Currency Future | 667.0000             | 832.0000          | 24.738            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.15   | Put  | Currency Future | 9.0000               | 14.0000           | 55.556            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.10   | Put  | Currency Future | 8.0000               | 13.0000           | 62.500            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.50  | Call | Currency Future | 519.0000             | 411.0000          | (20.809)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.60  | Put  | Currency Future | 667.0000             | 832.0000          | 24.738            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.75   | Put  | Currency Future | 226.0000             | 302.0000          | 33.628            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.10   | Call | Currency Future | 2,327.0000           | 2,060.0000        | (11.474)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.05   | Put  | Currency Future | 7.0000               | 11.0000           | 57.143            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.50  | Put  | Currency Future | 600.0000             | 764.0000          | 27.333            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.60  | Call | Currency Future | 485.0000             | 379.0000          | (21.856)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.75   | Call | Currency Future | 895.0000             | 699.0000          | (21.899)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.05   | Call | Currency Future | 2,375.0000           | 2,108.0000        | (11.242)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.00   | Put  | Currency Future | 6.0000               | 9.0000            | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.05  | Call | Currency Future | 707.0000             | 563.0000          | (20.368)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 7.90   | Put  | Currency Future | 4.0000               | 7.0000            | 75.000            | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 | 8.05   | Put  | Currency Future | 7.0000               | 11.0000           | 57.143            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.70  | Put  | Currency Future | 736.0000             | 898.0000          | 22.011            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.35  | Put  | Currency Future | 507.0000             | 658.0000          | 29.783            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.05  | Call | Currency Future | 707.0000             | 563.0000          | (20.368)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.35   | Put  | Currency Future | 16.0000              | 24.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.65   | Put  | Currency Future | 32.0000              | 47.0000           | 46.875            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.30  | Put  | Currency Future | 477.0000             | 624.0000          | 30.818            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 7.90   | Call | Currency Future | 2,523.0000           | 2,254.0000        | (10.662)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.55   | Put  | Currency Future | 25.0000              | 38.0000           | 52.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.15   | Put  | Currency Future | 9.0000               | 14.0000           | 55.556            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.35  | Call | Currency Future | 575.0000             | 455.0000          | (20.870)          | 0            | 0           | 5,000         |
| 17/12/2008 | \$ / R 2009/03/16 | 11.45  | Call | Currency Future | 232.0000             | 161.0000          | (30.603)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.60   | Call | Currency Future | 1,001.0000           | 794.0000          | (20.679)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.45   | Put  | Currency Future | 20.0000              | 30.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.15   | Call | Currency Future | 2,278.0000           | 2,011.0000        | (11.721)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.45  | Call | Currency Future | 537.0000             | 425.0000          | (20.857)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.95  | Call | Currency Future | 373.0000             | 271.0000          | (27.346)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.00  | Call | Currency Future | 356.0000             | 258.0000          | (27.528)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.60   | Put  | Currency Future | 183.0000             | 247.0000          | 34.973            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.30   | Put  | Currency Future | 14.0000              | 21.0000           | 50.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.95  | Put  | Currency Future | 904.0000             | 1,074.0000        | 18.805            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.20  | Put  | Currency Future | 418.0000             | 558.0000          | 33.493            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.30   | Put  | Currency Future | 114.0000             | 158.0000          | 38.596            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.80   | Call | Currency Future | 1,663.0000           | 1,412.0000        | (15.093)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.30  | Call | Currency Future | 596.0000             | 471.0000          | (20.973)          | 0            | 0           | 2,500         |
| 17/12/2008 | \$ / R 2009/03/16 | 10.05  | Put  | Currency Future | 339.0000             | 466.0000          | 37.463            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.20   | Call | Currency Future | 1,314.0000           | 1,081.0000        | (17.732)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.45   | Call | Currency Future | 1,989.0000           | 1,727.0000        | (13.172)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.45  | Put  | Currency Future | 568.0000             | 728.0000          | 28.169            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.20  | Call | Currency Future | 637.0000             | 505.0000          | (20.722)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.40  | Put  | Currency Future | 1,225.0000           | 1,423.0000        | 16.163            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.80   | Put  | Currency Future | 44.0000              | 65.0000           | 47.727            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.10  | Call | Currency Future | 325.0000             | 233.0000          | (28.308)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.40  | Call | Currency Future | 244.0000             | 170.0000          | (30.328)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.80   | Call | Currency Future | 861.0000             | 674.0000          | (21.719)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.90   | Call | Currency Future | 1,573.0000           | 1,326.0000        | (15.702)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 | 11.10  | Put  | Currency Future | 1,006.0000           | 1,186.0000        | 17.893            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.50   | Call | Currency Future | 1,076.0000           | 861.0000          | (19.981)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.30   | Call | Currency Future | 2,132.0000           | 1,868.0000        | (12.383)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.85  | Put  | Currency Future | 839.0000             | 1,002.0000        | 19.428            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.30  | Put  | Currency Future | 477.0000             | 624.0000          | 30.818            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.15  | Put  | Currency Future | 1,041.0000           | 1,224.0000        | 17.579            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.50   | Put  | Currency Future | 157.0000             | 214.0000          | 36.306            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.85   | Put  | Currency Future | 49.0000              | 71.0000           | 44.898            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.20   | Call | Currency Future | 2,229.0000           | 1,963.0000        | (11.934)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.65  | Put  | Currency Future | 701.0000             | 865.0000          | 23.395            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.95   | Call | Currency Future | 764.0000             | 604.0000          | (20.942)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.60   | Call | Currency Future | 1,847.0000           | 1,590.0000        | (13.914)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.95   | Call | Currency Future | 1,529.0000           | 1,283.0000        | (16.089)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.85   | Call | Currency Future | 828.0000             | 649.0000          | (21.618)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.85   | Call | Currency Future | 1,618.0000           | 1,368.0000        | (15.451)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.80   | Put  | Currency Future | 243.0000             | 327.0000          | 34.568            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.05  | Put  | Currency Future | 339.0000             | 466.0000          | 37.463            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.65  | Call | Currency Future | 469.0000             | 362.0000          | (22.814)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.95   | Put  | Currency Future | 295.0000             | 407.0000          | 37.966            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.95   | Put  | Currency Future | 60.0000              | 86.0000           | 43.333            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.20   | Call | Currency Future | 1,314.0000           | 1,081.0000        | (17.732)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.90   | Put  | Currency Future | 54.0000              | 79.0000           | 46.296            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.15  | Put  | Currency Future | 390.0000             | 527.0000          | 35.128            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.60   | Put  | Currency Future | 28.0000              | 43.0000           | 53.571            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.80  | Call | Currency Future | 426.0000             | 314.0000          | (26.291)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.20   | Put  | Currency Future | 95.0000              | 134.0000          | 41.053            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.15  | Call | Currency Future | 659.0000             | 524.0000          | (20.486)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.50   | Put  | Currency Future | 23.0000              | 34.0000           | 47.826            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.70  | Call | Currency Future | 180.0000             | 122.0000          | (32.222)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.10   | Call | Currency Future | 1,398.0000           | 1,160.0000        | (17.024)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.85  | Call | Currency Future | 408.0000             | 299.0000          | (26.716)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.65   | Put  | Currency Future | 196.0000             | 265.0000          | 35.204            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.50   | Call | Currency Future | 1,941.0000           | 1,681.0000        | (13.395)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.70  | Put  | Currency Future | 1,462.0000           | 1,675.0000        | 14.569            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.10   | Put  | Currency Future | 80.0000              | 113.0000          | 41.250            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.65   | Call | Currency Future | 965.0000             | 762.0000          | (21.036)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 | 9.10   | Call | Currency Future | 1,398.0000           | 1,160.0000        | (17.024)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.30   | Call | Currency Future | 1,232.0000           | 1,005.0000        | (18.425)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.70  | Call | Currency Future | 454.0000             | 345.0000          | (24.009)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.55   | Put  | Currency Future | 169.0000             | 230.0000          | 36.095            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.55   | Call | Currency Future | 1,894.0000           | 1,635.0000        | (13.675)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.80  | Call | Currency Future | 162.0000             | 109.0000          | (32.716)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.15  | Call | Currency Future | 310.0000             | 221.0000          | (28.710)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.25  | Call | Currency Future | 616.0000             | 487.0000          | (20.942)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.35   | Call | Currency Future | 1,192.0000           | 968.0000          | (18.792)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.90  | Call | Currency Future | 146.0000             | 97.0000           | (33.562)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.85  | Put  | Currency Future | 1,585.0000           | 1,806.0000        | 13.943            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.90   | Call | Currency Future | 796.0000             | 626.0000          | (21.357)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.35   | Put  | Currency Future | 123.0000             | 171.0000          | 39.024            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.90  | Put  | Currency Future | 1,628.0000           | 1,850.0000        | 13.636            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.80  | Call | Currency Future | 162.0000             | 109.0000          | (32.716)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.90   | Put  | Currency Future | 277.0000             | 379.0000          | 36.823            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.45   | Call | Currency Future | 1,114.0000           | 896.0000          | (19.569)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.80  | Put  | Currency Future | 1,544.0000           | 1,762.0000        | 14.119            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.80  | Put  | Currency Future | 1,544.0000           | 1,762.0000        | 14.119            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.10   | Put  | Currency Future | 80.0000              | 113.0000          | 41.250            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.00  | Call | Currency Future | 733.0000             | 583.0000          | (20.464)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.45   | Put  | Currency Future | 145.0000             | 199.0000          | 37.241            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.05  | Put  | Currency Future | 972.0000             | 1,148.0000        | 18.107            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.05   | Call | Currency Future | 2,375.0000           | 2,108.0000        | (11.242)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.00  | Put  | Currency Future | 315.0000             | 436.0000          | 38.413            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.55   | Call | Currency Future | 1,038.0000           | 827.0000          | (20.328)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.80   | Put  | Currency Future | 44.0000              | 65.0000           | 47.727            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.80   | Put  | Currency Future | 243.0000             | 327.0000          | 34.568            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.55  | Put  | Currency Future | 633.0000             | 800.0000          | 26.382            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.15  | Call | Currency Future | 310.0000             | 221.0000          | (28.710)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.85  | Call | Currency Future | 154.0000             | 103.0000          | (33.117)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.10   | Call | Currency Future | 2,327.0000           | 2,060.0000        | (11.474)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.30   | Put  | Currency Future | 114.0000             | 158.0000          | 38.596            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.65  | Call | Currency Future | 469.0000             | 362.0000          | (22.814)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.30  | Call | Currency Future | 269.0000             | 189.0000          | (29.740)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.90   | Put  | Currency Future | 54.0000              | 79.0000           | 46.296            | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/03/16 | 9.70   | Put  | Currency Future | 211.0000             | 283.0000          | 34.123            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.30  | Put  | Currency Future | 1,150.0000           | 1,342.0000        | 16.696            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.80   | Call | Currency Future | 1,663.0000           | 1,412.0000        | (15.093)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.55   | Put  | Currency Future | 25.0000              | 38.0000           | 52.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.50  | Call | Currency Future | 221.0000             | 153.0000          | (30.769)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.75  | Put  | Currency Future | 1,503.0000           | 1,718.0000        | 14.305            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.70   | Put  | Currency Future | 36.0000              | 53.0000           | 47.222            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.55  | Call | Currency Future | 502.0000             | 397.0000          | (20.916)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.80  | Call | Currency Future | 426.0000             | 314.0000          | (26.291)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.60   | Call | Currency Future | 1,847.0000           | 1,590.0000        | (13.914)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.50  | Put  | Currency Future | 1,302.0000           | 1,506.0000        | 15.668            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.75  | Call | Currency Future | 171.0000             | 115.0000          | (32.749)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.90   | Call | Currency Future | 1,573.0000           | 1,326.0000        | (15.702)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.90  | Call | Currency Future | 390.0000             | 285.0000          | (26.923)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.20   | Put  | Currency Future | 95.0000              | 134.0000          | 41.053            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.65  | Put  | Currency Future | 1,421.0000           | 1,632.0000        | 14.849            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.20   | Put  | Currency Future | 11.0000              | 16.0000           | 45.455            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.80  | Put  | Currency Future | 807.0000             | 967.0000          | 19.827            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.70   | Call | Currency Future | 930.0000             | 730.0000          | (21.505)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 12.00  | Call | Currency Future | 131.0000             | 86.0000           | (34.351)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.25  | Put  | Currency Future | 1,113.0000           | 1,303.0000        | 17.071            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.10   | Put  | Currency Future | 8.0000               | 13.0000           | 62.500            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.40   | Put  | Currency Future | 134.0000             | 185.0000          | 38.060            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.55  | Put  | Currency Future | 633.0000             | 800.0000          | 26.382            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.60   | Put  | Currency Future | 28.0000              | 43.0000           | 53.571            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.25  | Call | Currency Future | 282.0000             | 200.0000          | (29.078)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.70   | Call | Currency Future | 1,754.0000           | 1,500.0000        | (14.481)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.40   | Call | Currency Future | 1,153.0000           | 932.0000          | (19.167)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.90  | Put  | Currency Future | 871.0000             | 1,038.0000        | 19.173            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.55  | Call | Currency Future | 502.0000             | 397.0000          | (20.916)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.35  | Put  | Currency Future | 507.0000             | 658.0000          | 29.783            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 11.15  | Put  | Currency Future | 1,041.0000           | 1,224.0000        | 17.579            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 8.20   | Call | Currency Future | 2,229.0000           | 1,963.0000        | (11.934)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 9.60   | Call | Currency Future | 1,001.0000           | 794.0000          | (20.679)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.65  | Put  | Currency Future | 701.0000             | 865.0000          | 23.395            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/03/16 | 10.10  | Put  | Currency Future | 364.0000             | 496.0000          | 36.264            | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Put  | Currency Future | 364.0000             | 496.0000          | 36.264            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.60   | Put  | Currency Future | 183.0000             | 247.0000          | 34.973            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Call | Currency Future | 682.0000             | 543.0000          | (20.381)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.80   | Call | Currency Future | 861.0000             | 674.0000          | (21.719)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.70   | Put  | Currency Future | 211.0000             | 283.0000          | 34.123            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.70   | Call | Currency Future | 930.0000             | 730.0000          | (21.505)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.05  | Call | Currency Future | 340.0000             | 245.0000          | (27.941)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.90   | Call | Currency Future | 796.0000             | 626.0000          | (21.357)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.90  | Call | Currency Future | 390.0000             | 285.0000          | (26.923)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.85   | Put  | Currency Future | 259.0000             | 352.0000          | 35.907            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.05  | Put  | Currency Future | 972.0000             | 1,148.0000        | 18.107            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Call | Currency Future | 682.0000             | 543.0000          | (20.381)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 9.90   | Put  | Currency Future | 277.0000             | 379.0000          | 36.823            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.90  | Put  | Currency Future | 871.0000             | 1,038.0000        | 19.173            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 12.00  | Put  | Currency Future | 1,713.0000           | 1,939.0000        | 13.193            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.35  | Call | Currency Future | 256.0000             | 179.0000          | (30.078)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.80  | Put  | Currency Future | 807.0000             | 967.0000          | 19.827            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.55  | Call | Currency Future | 210.0000             | 144.0000          | (31.429)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.30  | Put  | Currency Future | 1,150.0000           | 1,342.0000        | 16.696            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.35  | Put  | Currency Future | 1,188.0000           | 1,382.0000        | 16.330            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.20  | Call | Currency Future | 296.0000             | 210.0000          | (29.054)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.65  | Call | Currency Future | 190.0000             | 129.0000          | (32.105)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.30  | Call | Currency Future | 269.0000             | 189.0000          | (29.740)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.55  | Put  | Currency Future | 1,341.0000           | 1,547.0000        | 15.362            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.20  | Put  | Currency Future | 1,077.0000           | 1,263.0000        | 17.270            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.05  | Call | Currency Future | 340.0000             | 245.0000          | (27.941)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.35  | Call | Currency Future | 575.0000             | 455.0000          | (20.870)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.10  | Call | Currency Future | 325.0000             | 233.0000          | (28.308)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 11.10  | Put  | Currency Future | 1,006.0000           | 1,186.0000        | 17.893            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.85  | Call | Currency Future | 408.0000             | 299.0000          | (26.716)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/03/16 | 10.85  | Put  | Currency Future | 839.0000             | 1,002.0000        | 19.428            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 |        |      | Currency Future | 10.6028              | 10.3310           | (2.563)           | 10.4100      | 10.3600     | 4,563         |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.35  | Call | Currency Future | 544.0000             | 413.0000          | (24.081)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 8.75   | Call | Currency Future | 1,978.0000           | 1,724.0000        | (12.841)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 8.40   | Put  | Currency Future | 77.0000              | 88.0000           | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 10.45  | Call | Currency Future | 860.0000             | 709.0000          | (17.558)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.95  | Call | Currency Future | 685.0000             | 538.0000          | (21.460)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.15   | Call | Currency Future | 1,656.0000           | 1,415.0000        | (14.553)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.45  | Put  | Currency Future | 708.0000             | 828.0000          | 16.949            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.85  | Put  | Currency Future | 1,646.0000           | 1,811.0000        | 10.024            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.05   | Put  | Currency Future | 181.0000             | 208.0000          | 14.917            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.95  | Put  | Currency Future | 1,032.0000           | 1,157.0000        | 12.112            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.85  | Call | Currency Future | 399.0000             | 292.0000          | (26.817)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.60   | Call | Currency Future | 1,330.0000           | 1,107.0000        | (16.767)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.05   | Call | Currency Future | 1,734.0000           | 1,489.0000        | (14.129)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.80  | Call | Currency Future | 732.0000             | 591.0000          | (19.262)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.60   | Put  | Currency Future | 328.0000             | 376.0000          | 14.634            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.55   | Put  | Currency Future | 95.0000              | 109.0000          | 14.737            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.30  | Call | Currency Future | 919.0000             | 763.0000          | (16.975)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.80  | Put  | Currency Future | 929.0000             | 1,060.0000        | 14.101            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.55   | Call | Currency Future | 2,148.0000           | 1,890.0000        | (12.011)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.55  | Put  | Currency Future | 768.0000             | 895.0000          | 16.536            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.15   | Put  | Currency Future | 204.0000             | 234.0000          | 14.706            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.60  | Call | Currency Future | 802.0000             | 660.0000          | (17.706)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.70  | Call | Currency Future | 439.0000             | 325.0000          | (25.968)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.95   | Call | Currency Future | 1,814.0000           | 1,566.0000        | (13.671)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.10   | Call | Currency Future | 1,695.0000           | 1,452.0000        | (14.336)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.70  | Put  | Currency Future | 1,536.0000           | 1,694.0000        | 10.286            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.95   | Put  | Currency Future | 161.0000             | 185.0000          | 14.907            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.10   | Put  | Currency Future | 192.0000             | 221.0000          | 15.104            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.55  | Put  | Currency Future | 768.0000             | 895.0000          | 16.536            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.60  | Put  | Currency Future | 799.0000             | 929.0000          | 16.270            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.90  | Call | Currency Future | 700.0000             | 555.0000          | (20.714)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.20  | Call | Currency Future | 596.0000             | 457.0000          | (23.322)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.60   | Call | Currency Future | 2,105.0000           | 1,848.0000        | (12.209)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.55  | Call | Currency Future | 821.0000             | 676.0000          | (17.661)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.90  | Put  | Currency Future | 997.0000             | 1,124.0000        | 12.738            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.55  | Call | Currency Future | 821.0000             | 676.0000          | (17.661)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.85  | Call | Currency Future | 716.0000             | 573.0000          | (19.972)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.85   | Put  | Currency Future | 142.0000             | 163.0000          | 14.789            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.70   | Call | Currency Future | 2,020.0000           | 1,765.0000        | (12.624)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 10.65  | Put  | Currency Future | 831.0000             | 963.0000          | 15.884            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.30  | Put  | Currency Future | 616.0000             | 732.0000          | 18.831            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.40  | Call | Currency Future | 881.0000             | 726.0000          | (17.594)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.95   | Put  | Currency Future | 453.0000             | 524.0000          | 15.673            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.85   | Call | Currency Future | 1,895.0000           | 1,644.0000        | (13.245)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.60   | Put  | Currency Future | 102.0000             | 117.0000          | 14.706            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.40  | Put  | Currency Future | 678.0000             | 795.0000          | 17.257            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.95   | Call | Currency Future | 1,106.0000           | 905.0000          | (18.174)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.80   | Put  | Currency Future | 396.0000             | 454.0000          | 14.646            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.80   | Call | Currency Future | 1,936.0000           | 1,684.0000        | (13.017)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.60   | Put  | Currency Future | 102.0000             | 117.0000          | 14.706            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.65   | Put  | Currency Future | 109.0000             | 125.0000          | 14.679            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.65  | Call | Currency Future | 784.0000             | 644.0000          | (17.857)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.75   | Put  | Currency Future | 125.0000             | 143.0000          | 14.400            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.80   | Put  | Currency Future | 133.0000             | 153.0000          | 15.038            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.50  | Call | Currency Future | 841.0000             | 692.0000          | (17.717)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.80   | Call | Currency Future | 1,199.0000           | 985.0000          | (17.848)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.40   | Call | Currency Future | 2,280.0000           | 2,019.0000        | (11.447)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.90   | Put  | Currency Future | 151.0000             | 174.0000          | 15.232            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.50  | Put  | Currency Future | 738.0000             | 861.0000          | 16.667            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.40  | Call | Currency Future | 881.0000             | 726.0000          | (17.594)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.20  | Put  | Currency Future | 1,193.0000           | 1,326.0000        | 11.148            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.60   | Call | Currency Future | 2,105.0000           | 1,848.0000        | (12.209)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.65   | Call | Currency Future | 2,062.0000           | 1,806.0000        | (12.415)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.35   | Call | Currency Future | 2,324.0000           | 2,062.0000        | (11.274)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.40   | Put  | Currency Future | 77.0000              | 88.0000           | 14.286            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.40  | Put  | Currency Future | 678.0000             | 795.0000          | 17.257            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.85  | Put  | Currency Future | 963.0000             | 1,092.0000        | 13.396            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.40   | Call | Currency Future | 1,470.0000           | 1,238.0000        | (15.782)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.35   | Put  | Currency Future | 71.0000              | 81.0000           | 14.085            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.25  | Call | Currency Future | 940.0000             | 783.0000          | (16.702)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.40   | Put  | Currency Future | 267.0000             | 307.0000          | 14.981            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.25   | Call | Currency Future | 2,414.0000           | 2,151.0000        | (10.895)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.15   | Call | Currency Future | 2,505.0000           | 2,240.0000        | (10.579)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.15   | Put  | Currency Future | 52.0000              | 59.0000           | 13.462            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.90   | Call | Currency Future | 1,854.0000           | 1,605.0000        | (13.430)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 10.60  | Call | Currency Future | 802.0000             | 660.0000          | (17.706)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.45   | Call | Currency Future | 2,235.0000           | 1,976.0000        | (11.588)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.05   | Put  | Currency Future | 44.0000              | 50.0000           | 13.636            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.20   | Call | Currency Future | 2,459.0000           | 2,195.0000        | (10.736)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.15  | Call | Currency Future | 613.0000             | 472.0000          | (23.002)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.65  | Put  | Currency Future | 1,500.0000           | 1,656.0000        | 10.400            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.55   | Call | Currency Future | 2,148.0000           | 1,890.0000        | (12.011)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.40   | Call | Currency Future | 2,280.0000           | 2,019.0000        | (11.447)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.15  | Put  | Currency Future | 1,161.0000           | 1,291.0000        | 11.197            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.65   | Call | Currency Future | 2,062.0000           | 1,806.0000        | (12.415)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.30   | Call | Currency Future | 2,369.0000           | 2,106.0000        | (11.102)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.20   | Put  | Currency Future | 57.0000              | 64.0000           | 12.281            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.60  | Put  | Currency Future | 799.0000             | 929.0000          | 16.270            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.70   | Call | Currency Future | 2,020.0000           | 1,765.0000        | (12.624)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.65   | Put  | Currency Future | 109.0000             | 125.0000          | 14.679            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.30   | Put  | Currency Future | 66.0000              | 75.0000           | 13.636            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.45   | Call | Currency Future | 2,235.0000           | 1,976.0000        | (11.588)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.05  | Put  | Currency Future | 1,098.0000           | 1,223.0000        | 11.384            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.85  | Put  | Currency Future | 963.0000             | 1,092.0000        | 13.396            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.35  | Put  | Currency Future | 1,292.0000           | 1,432.0000        | 10.836            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.80   | Put  | Currency Future | 133.0000             | 153.0000          | 15.038            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.45   | Put  | Currency Future | 83.0000              | 95.0000           | 14.458            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.55   | Put  | Currency Future | 95.0000              | 109.0000          | 14.737            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.45   | Put  | Currency Future | 83.0000              | 95.0000           | 14.458            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.05  | Call | Currency Future | 651.0000             | 504.0000          | (22.581)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.65  | Call | Currency Future | 453.0000             | 337.0000          | (25.607)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.25   | Put  | Currency Future | 61.0000              | 70.0000           | 14.754            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.10   | Call | Currency Future | 1,695.0000           | 1,452.0000        | (14.336)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.20   | Put  | Currency Future | 215.0000             | 248.0000          | 15.349            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.70   | Put  | Currency Future | 117.0000             | 134.0000          | 14.530            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.20   | Call | Currency Future | 1,618.0000           | 1,379.0000        | (14.771)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.25  | Put  | Currency Future | 587.0000             | 702.0000          | 19.591            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.90   | Call | Currency Future | 1,854.0000           | 1,605.0000        | (13.430)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.20   | Call | Currency Future | 1,618.0000           | 1,379.0000        | (14.771)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.60   | Put  | Currency Future | 328.0000             | 376.0000          | 14.634            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.85  | Call | Currency Future | 716.0000             | 573.0000          | (19.972)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 9.50   | Put  | Currency Future | 296.0000             | 340.0000          | 14.865            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.05   | Call | Currency Future | 2,597.0000           | 2,331.0000        | (10.243)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.10   | Put  | Currency Future | 192.0000             | 221.0000          | 15.104            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.50   | Call | Currency Future | 1,399.0000           | 1,171.0000        | (16.297)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.90   | Put  | Currency Future | 151.0000             | 174.0000          | 15.232            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.15  | Call | Currency Future | 613.0000             | 472.0000          | (23.002)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.50   | Put  | Currency Future | 89.0000              | 102.0000          | 14.607            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.10  | Call | Currency Future | 1,017.0000           | 843.0000          | (17.109)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.00  | Put  | Currency Future | 1,067.0000           | 1,190.0000        | 11.528            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.50   | Call | Currency Future | 2,192.0000           | 1,933.0000        | (11.816)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.00  | Put  | Currency Future | 473.0000             | 552.0000          | 16.702            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.10  | Call | Currency Future | 632.0000             | 488.0000          | (22.785)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.00   | Put  | Currency Future | 171.0000             | 196.0000          | 14.620            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.10  | Put  | Currency Future | 515.0000             | 612.0000          | 18.835            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.10  | Put  | Currency Future | 1,129.0000           | 1,257.0000        | 11.337            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.70   | Put  | Currency Future | 117.0000             | 134.0000          | 14.530            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.30  | Put  | Currency Future | 1,258.0000           | 1,397.0000        | 11.049            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.00   | Call | Currency Future | 1,774.0000           | 1,527.0000        | (13.923)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.00  | Call | Currency Future | 670.0000             | 521.0000          | (22.239)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.30   | Put  | Currency Future | 240.0000             | 276.0000          | 15.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.60   | Call | Currency Future | 1,330.0000           | 1,107.0000        | (16.767)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.30  | Put  | Currency Future | 616.0000             | 732.0000          | 18.831            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.80   | Call | Currency Future | 1,936.0000           | 1,684.0000        | (13.017)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.30   | Call | Currency Future | 1,543.0000           | 1,307.0000        | (15.295)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.70  | Put  | Currency Future | 863.0000             | 998.0000          | 15.643            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.30  | Call | Currency Future | 919.0000             | 763.0000          | (16.975)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.70   | Put  | Currency Future | 361.0000             | 414.0000          | 14.681            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.20   | Put  | Currency Future | 215.0000             | 248.0000          | 15.349            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.75  | Put  | Currency Future | 896.0000             | 1,029.0000        | 14.844            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.90   | Call | Currency Future | 1,136.0000           | 927.0000          | (18.398)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.75  | Call | Currency Future | 749.0000             | 610.0000          | (18.558)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.90   | Put  | Currency Future | 433.0000             | 496.0000          | 14.550            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.40  | Call | Currency Future | 528.0000             | 400.0000          | (24.242)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.25  | Put  | Currency Future | 1,225.0000           | 1,361.0000        | 11.102            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.95   | Call | Currency Future | 1,814.0000           | 1,566.0000        | (13.671)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.40  | Put  | Currency Future | 1,325.0000           | 1,469.0000        | 10.868            | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 11.80  | Call | Currency Future | 412.0000             | 303.0000          | (26.456)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.25  | Call | Currency Future | 578.0000             | 442.0000          | (23.529)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.70   | Call | Currency Future | 1,263.0000           | 1,045.0000        | (17.260)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.50  | Call | Currency Future | 497.0000             | 373.0000          | (24.950)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.80  | Call | Currency Future | 732.0000             | 591.0000          | (19.262)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.10  | Put  | Currency Future | 1,129.0000           | 1,257.0000        | 11.337            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 8.95   | Put  | Currency Future | 161.0000             | 185.0000          | 14.907            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.90  | Call | Currency Future | 386.0000             | 282.0000          | (26.943)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.70   | Call | Currency Future | 1,263.0000           | 1,045.0000        | (17.260)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.15  | Put  | Currency Future | 1,161.0000           | 1,291.0000        | 11.197            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.55   | Call | Currency Future | 1,365.0000           | 1,139.0000        | (16.557)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.80  | Put  | Currency Future | 1,609.0000           | 1,772.0000        | 10.131            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.70   | Put  | Currency Future | 361.0000             | 414.0000          | 14.681            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.70  | Call | Currency Future | 766.0000             | 629.0000          | (17.885)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.90  | Put  | Currency Future | 997.0000             | 1,124.0000        | 12.738            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.55   | Put  | Currency Future | 312.0000             | 358.0000          | 14.744            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.20  | Call | Currency Future | 961.0000             | 802.0000          | (16.545)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.15  | Put  | Currency Future | 536.0000             | 641.0000          | 19.590            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.00  | Call | Currency Future | 1,076.0000           | 883.0000          | (17.937)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.80  | Put  | Currency Future | 929.0000             | 1,060.0000        | 14.101            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.35  | Call | Currency Future | 900.0000             | 745.0000          | (17.222)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.60  | Put  | Currency Future | 1,464.0000           | 1,618.0000        | 10.519            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.30   | Call | Currency Future | 1,543.0000           | 1,307.0000        | (15.295)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.40  | Put  | Currency Future | 1,325.0000           | 1,469.0000        | 10.868            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.35  | Put  | Currency Future | 647.0000             | 764.0000          | 18.083            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.15  | Call | Currency Future | 989.0000             | 822.0000          | (16.886)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.10  | Call | Currency Future | 632.0000             | 488.0000          | (22.785)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.50  | Put  | Currency Future | 1,394.0000           | 1,542.0000        | 10.617            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.65  | Put  | Currency Future | 831.0000             | 963.0000          | 15.884            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.60  | Call | Currency Future | 467.0000             | 349.0000          | (25.268)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.65  | Call | Currency Future | 784.0000             | 644.0000          | (17.857)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.90  | Call | Currency Future | 700.0000             | 555.0000          | (20.714)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.15  | Call | Currency Future | 989.0000             | 822.0000          | (16.886)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.20  | Put  | Currency Future | 559.0000             | 671.0000          | 20.036            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.35  | Put  | Currency Future | 647.0000             | 764.0000          | 18.083            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.10  | Call | Currency Future | 1,017.0000           | 843.0000          | (17.109)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/06/12 | 10.35  | Call | Currency Future | 900.0000             | 745.0000          | (17.222)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.05  | Put  | Currency Future | 493.0000             | 582.0000          | 18.053            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.10  | Put  | Currency Future | 515.0000             | 612.0000          | 18.835            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.85   | Put  | Currency Future | 414.0000             | 475.0000          | 14.734            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.40  | Call | Currency Future | 528.0000             | 400.0000          | (24.242)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.65   | Call | Currency Future | 1,297.0000           | 1,076.0000        | (17.039)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.65   | Put  | Currency Future | 344.0000             | 395.0000          | 14.826            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.15  | Put  | Currency Future | 536.0000             | 641.0000          | 19.590            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.75   | Call | Currency Future | 1,231.0000           | 1,014.0000        | (17.628)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.20  | Put  | Currency Future | 559.0000             | 671.0000          | 20.036            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.75   | Put  | Currency Future | 378.0000             | 433.0000          | 14.550            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.05  | Call | Currency Future | 1,046.0000           | 863.0000          | (17.495)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.85   | Call | Currency Future | 1,167.0000           | 956.0000          | (18.081)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.80   | Call | Currency Future | 1,199.0000           | 985.0000          | (17.848)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.05  | Put  | Currency Future | 493.0000             | 582.0000          | 18.053            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.05  | Call | Currency Future | 1,046.0000           | 863.0000          | (17.495)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.30   | Put  | Currency Future | 240.0000             | 276.0000          | 15.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 10.20  | Call | Currency Future | 961.0000             | 802.0000          | (16.545)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.80   | Put  | Currency Future | 396.0000             | 454.0000          | 14.646            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.30  | Put  | Currency Future | 1,258.0000           | 1,397.0000        | 11.049            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.30  | Call | Currency Future | 561.0000             | 428.0000          | (23.708)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.90   | Put  | Currency Future | 433.0000             | 496.0000          | 14.550            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.90   | Call | Currency Future | 1,136.0000           | 927.0000          | (18.398)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.90  | Put  | Currency Future | 1,684.0000           | 1,851.0000        | 9.917             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.40   | Put  | Currency Future | 267.0000             | 307.0000          | 14.981            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.30  | Call | Currency Future | 561.0000             | 428.0000          | (23.708)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 9.40   | Call | Currency Future | 1,470.0000           | 1,238.0000        | (15.782)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 12.00  | Call | Currency Future | 362.0000             | 263.0000          | (27.348)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 12.25  | Call | Currency Future | 307.0000             | 219.0000          | (28.664)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.45  | Call | Currency Future | 512.0000             | 386.0000          | (24.609)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.45  | Put  | Currency Future | 1,359.0000           | 1,505.0000        | 10.743            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.55  | Call | Currency Future | 482.0000             | 361.0000          | (25.104)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.55  | Put  | Currency Future | 1,429.0000           | 1,580.0000        | 10.567            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 11.75  | Call | Currency Future | 425.0000             | 314.0000          | (26.118)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 12.00  | Put  | Currency Future | 1,759.0000           | 1,932.0000        | 9.835             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/06/12 | 12.25  | Put  | Currency Future | 1,955.0000           | 2,138.0000        | 9.361             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.75  | Put  | Currency Future | 1,572.0000           | 1,733.0000        | 10.242            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.95  | Call | Currency Future | 374.0000             | 272.0000          | (27.273)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.35  | Put  | Currency Future | 1,292.0000           | 1,432.0000        | 10.836            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.10  | Call | Currency Future | 339.0000             | 244.0000          | (28.024)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.55  | Call | Currency Future | 482.0000             | 361.0000          | (25.104)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.15  | Put  | Currency Future | 1,876.0000           | 2,054.0000        | 9.488             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.15  | Call | Currency Future | 328.0000             | 235.0000          | (28.354)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Put  | Currency Future | 1,798.0000           | 1,972.0000        | 9.677             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Put  | Currency Future | 1,798.0000           | 1,972.0000        | 9.677             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Call | Currency Future | 351.0000             | 253.0000          | (27.920)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.10  | Put  | Currency Future | 1,837.0000           | 2,013.0000        | 9.581             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Call | Currency Future | 351.0000             | 253.0000          | (27.920)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.55  | Put  | Currency Future | 1,429.0000           | 1,580.0000        | 10.567            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.95  | Put  | Currency Future | 1,721.0000           | 1,891.0000        | 9.878             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.35  | Call | Currency Future | 544.0000             | 413.0000          | (24.081)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.05  | Call | Currency Future | 651.0000             | 504.0000          | (22.581)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/06/12 | 11.05  | Put  | Currency Future | 1,098.0000           | 1,223.0000        | 11.384            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/09/14 |        |      | Currency Future | 10.7676              | 10.4949           | (2.533)           | 10.5700      | 10.5700     | 5             |
| 17/12/2008 | \$ / R           | 2009/12/14 |        |      | Currency Future | 10.9071              | 10.6335           | (2.508)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.80  | Put  | Currency Future | 1,099.0000           | 1,206.0000        | 9.736             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.55  | Put  | Currency Future | 941.0000             | 1,043.0000        | 10.840            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.50  | Call | Currency Future | 982.0000             | 839.0000          | (14.562)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.00  | Put  | Currency Future | 1,230.0000           | 1,342.0000        | 9.106             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.90  | Call | Currency Future | 1,172.0000           | 1,007.0000        | (14.078)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.00  | Call | Currency Future | 1,137.0000           | 976.0000          | (14.160)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.55  | Call | Currency Future | 1,298.0000           | 1,126.0000        | (13.251)          | 0            | 0           | 9,452         |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.90  | Put  | Currency Future | 1,165.0000           | 1,274.0000        | 9.356             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.20  | Put  | Currency Future | 1,364.0000           | 1,484.0000        | 8.798             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.20  | Call | Currency Future | 1,071.0000           | 917.0000          | (14.379)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.30  | Call | Currency Future | 1,040.0000           | 890.0000          | (14.423)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 10.80  | Call | Currency Future | 1,206.0000           | 1,040.0000        | (13.765)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.30  | Put  | Currency Future | 1,433.0000           | 1,557.0000        | 8.653             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 13.00  | Put  | Currency Future | 2,759.0000           | 2,931.0000        | 6.234             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R           | 2009/12/14 | 11.60  | Put  | Currency Future | 1,648.0000           | 1,782.0000        | 8.131             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/12/14 | 13.00  | Call | Currency Future | 666.0000             | 565.0000          | (15.165)          | 0            | 0           | 9,452         |
| 17/12/2008 | \$ / R 2009/12/14 | 11.50  | Put  | Currency Future | 1,575.0000           | 1,706.0000        | 8.317             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.60  | Call | Currency Future | 955.0000             | 815.0000          | (14.660)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.30  | Call | Currency Future | 791.0000             | 672.0000          | (15.044)          | 0            | 0           | 10,100        |
| 17/12/2008 | \$ / R 2009/12/14 | 12.30  | Put  | Currency Future | 2,184.0000           | 2,339.0000        | 7.097             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.90   | Put  | Currency Future | 580.0000             | 656.0000          | 13.103            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.90   | Call | Currency Future | 1,587.0000           | 1,390.0000        | (12.413)          | 0            | 0           | 10,100        |
| 17/12/2008 | \$ / R 2009/12/14 | 11.10  | Put  | Currency Future | 1,296.0000           | 1,413.0000        | 9.028             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.10  | Call | Currency Future | 1,104.0000           | 946.0000          | (14.312)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.15  | Call | Currency Future | 1,087.0000           | 932.0000          | (14.259)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.15  | Put  | Currency Future | 1,330.0000           | 1,448.0000        | 8.872             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.90  | Put  | Currency Future | 1,872.0000           | 2,015.0000        | 7.639             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.90  | Call | Currency Future | 879.0000             | 749.0000          | (14.790)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.70  | Put  | Currency Future | 1,034.0000           | 1,140.0000        | 10.251            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.70  | Call | Currency Future | 716.0000             | 607.0000          | (15.223)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.70  | Put  | Currency Future | 2,509.0000           | 2,674.0000        | 6.576             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.10  | Call | Currency Future | 651.0000             | 544.0000          | (16.436)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.10  | Put  | Currency Future | 2,844.0000           | 3,010.0000        | 5.837             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.10   | Put  | Currency Future | 286.0000             | 324.0000          | 13.287            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.70  | Call | Currency Future | 1,242.0000           | 1,074.0000        | (13.527)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.10   | Call | Currency Future | 2,093.0000           | 1,857.0000        | (11.276)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.50   | Call | Currency Future | 2,573.0000           | 2,317.0000        | (9.949)           | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.50   | Put  | Currency Future | 166.0000             | 184.0000          | 10.843            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.70   | Call | Currency Future | 1,693.0000           | 1,489.0000        | (12.050)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.30  | Put  | Currency Future | 793.0000             | 885.0000          | 11.602            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.20  | Put  | Currency Future | 2,929.0000           | 3,090.0000        | 5.497             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.40  | Call | Currency Future | 1,358.0000           | 1,180.0000        | (13.108)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.00  | Put  | Currency Future | 630.0000             | 709.0000          | 12.540            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.00  | Call | Currency Future | 1,538.0000           | 1,343.0000        | (12.679)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.40  | Put  | Currency Future | 851.0000             | 947.0000          | 11.281            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.00  | Call | Currency Future | 856.0000             | 729.0000          | (14.836)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.00  | Put  | Currency Future | 1,949.0000           | 2,095.0000        | 7.491             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.40  | Call | Currency Future | 771.0000             | 655.0000          | (15.045)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.20  | Call | Currency Future | 636.0000             | 524.0000          | (17.610)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.30  | Call | Currency Future | 1,400.0000           | 1,218.0000        | (13.000)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.80  | Put  | Currency Future | 2,592.0000           | 2,759.0000        | 6.443             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/12/14 | 12.40  | Put  | Currency Future | 2,264.0000           | 2,422.0000        | 6.979             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.80  | Call | Currency Future | 699.0000             | 592.0000          | (15.308)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.70   | Put  | Currency Future | 486.0000             | 556.0000          | 14.403            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.10  | Put  | Currency Future | 2,026.0000           | 2,176.0000        | 7.404             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.80   | Put  | Currency Future | 220.0000             | 242.0000          | 10.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.80   | Call | Currency Future | 2,327.0000           | 2,076.0000        | (10.786)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.60  | Put  | Currency Future | 2,427.0000           | 2,589.0000        | 6.675             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.40   | Call | Currency Future | 1,885.0000           | 1,654.0000        | (12.255)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.40   | Put  | Currency Future | 378.0000             | 421.0000          | 11.376            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.60  | Call | Currency Future | 1,279.0000           | 1,109.0000        | (13.292)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.60  | Put  | Currency Future | 972.0000             | 1,076.0000        | 10.700            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.60  | Put  | Currency Future | 3,253.0000           | 3,417.0000        | 5.042             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.60  | Call | Currency Future | 734.0000             | 623.0000          | (15.123)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.60  | Call | Currency Future | 560.0000             | 450.0000          | (19.643)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.80  | Call | Currency Future | 903.0000             | 770.0000          | (14.729)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.80  | Put  | Currency Future | 1,796.0000           | 1,937.0000        | 7.851             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.10  | Call | Currency Future | 834.0000             | 709.0000          | (14.988)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.40  | Put  | Currency Future | 1,503.0000           | 1,631.0000        | 8.516             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.80  | Put  | Currency Future | 1,099.0000           | 1,206.0000        | 9.736             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.40   | Call | Currency Future | 2,656.0000           | 2,400.0000        | (9.639)           | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.30  | Put  | Currency Future | 3,015.0000           | 3,171.0000        | 5.174             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.30  | Call | Currency Future | 622.0000             | 504.0000          | (18.971)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.40   | Put  | Currency Future | 149.0000             | 167.0000          | 12.081            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.00   | Call | Currency Future | 2,170.0000           | 1,928.0000        | (11.152)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.00   | Put  | Currency Future | 263.0000             | 295.0000          | 12.167            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.60   | Call | Currency Future | 1,755.0000           | 1,542.0000        | (12.137)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.80  | Call | Currency Future | 1,206.0000           | 1,040.0000        | (13.765)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.40  | Call | Currency Future | 1,011.0000           | 864.0000          | (14.540)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.20  | Put  | Currency Future | 737.0000             | 824.0000          | 11.805            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.60   | Put  | Currency Future | 448.0000             | 509.0000          | 13.616            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.20  | Call | Currency Future | 1,444.0000           | 1,258.0000        | (12.881)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.80  | Call | Currency Future | 699.0000             | 592.0000          | (15.308)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.80  | Put  | Currency Future | 2,592.0000           | 2,759.0000        | 6.443             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.40  | Call | Currency Future | 601.0000             | 486.0000          | (19.135)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.20  | Put  | Currency Future | 2,105.0000           | 2,257.0000        | 7.221             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.40  | Put  | Currency Future | 3,094.0000           | 3,252.0000        | 5.107             | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/12/14 | 12.20  | Call | Currency Future | 812.0000             | 690.0000          | (15.025)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.80   | Call | Currency Future | 1,639.0000           | 1,438.0000        | (12.264)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.60   | Call | Currency Future | 2,490.0000           | 2,235.0000        | (10.241)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.20   | Call | Currency Future | 2,022.0000           | 1,788.0000        | (11.573)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.20   | Put  | Currency Future | 315.0000             | 354.0000          | 12.381            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.80   | Put  | Currency Future | 532.0000             | 605.0000          | 13.722            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.75   | Call | Currency Future | 2,367.0000           | 2,115.0000        | (10.646)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.75   | Put  | Currency Future | 210.0000             | 231.0000          | 10.000            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.35   | Call | Currency Future | 1,919.0000           | 1,687.0000        | (12.090)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.95  | Put  | Currency Future | 2,717.0000           | 2,888.0000        | 6.294             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.55  | Call | Currency Future | 570.0000             | 459.0000          | (19.474)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.55  | Put  | Currency Future | 3,213.0000           | 3,375.0000        | 5.042             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.95  | Call | Currency Future | 674.0000             | 571.0000          | (15.282)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.35  | Put  | Currency Future | 2,224.0000           | 2,380.0000        | 7.014             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.35  | Call | Currency Future | 781.0000             | 664.0000          | (14.981)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.75  | Put  | Currency Future | 1,759.0000           | 1,898.0000        | 7.902             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.35   | Put  | Currency Future | 362.0000             | 404.0000          | 11.602            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.50  | Put  | Currency Future | 3,173.0000           | 3,334.0000        | 5.074             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.95   | Call | Currency Future | 1,562.0000           | 1,366.0000        | (12.548)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.75  | Call | Currency Future | 916.0000             | 781.0000          | (14.738)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.95   | Put  | Currency Future | 605.0000             | 682.0000          | 12.727            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.50  | Call | Currency Future | 580.0000             | 468.0000          | (19.310)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.60   | Put  | Currency Future | 183.0000             | 202.0000          | 10.383            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.90  | Call | Currency Future | 682.0000             | 578.0000          | (15.249)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.70  | Put  | Currency Future | 3,333.0000           | 3,500.0000        | 5.011             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.10  | Call | Currency Future | 1,490.0000           | 1,299.0000        | (12.819)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.70   | Call | Currency Future | 2,408.0000           | 2,155.0000        | (10.507)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.30   | Call | Currency Future | 1,953.0000           | 1,720.0000        | (11.930)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.70   | Put  | Currency Future | 201.0000             | 221.0000          | 9.950             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.30   | Put  | Currency Future | 345.0000             | 387.0000          | 12.174            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.10  | Put  | Currency Future | 683.0000             | 766.0000          | 12.152            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.50  | Put  | Currency Future | 2,345.0000           | 2,505.0000        | 6.823             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.70  | Call | Currency Future | 540.0000             | 433.0000          | (19.815)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.50  | Call | Currency Future | 752.0000             | 639.0000          | (15.027)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 13.10  | Put  | Currency Future | 2,844.0000           | 3,010.0000        | 5.837             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.90  | Put  | Currency Future | 2,675.0000           | 2,845.0000        | 6.355             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | \$ / R 2009/12/14 | 13.10  | Call | Currency Future | 651.0000             | 544.0000          | (16.436)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.50  | Call | Currency Future | 1,317.0000           | 1,144.0000        | (13.136)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 10.50  | Put  | Currency Future | 910.0000             | 1,010.0000        | 10.989            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.90   | Put  | Currency Future | 241.0000             | 267.0000          | 10.788            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.50   | Call | Currency Future | 1,819.0000           | 1,597.0000        | (12.205)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 8.90   | Call | Currency Future | 2,248.0000           | 2,001.0000        | (10.988)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.30  | Put  | Currency Future | 2,184.0000           | 2,339.0000        | 7.097             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 12.30  | Call | Currency Future | 791.0000             | 672.0000          | (15.044)          | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.70  | Put  | Currency Future | 1,721.0000           | 1,859.0000        | 8.019             | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 9.50   | Put  | Currency Future | 412.0000             | 464.0000          | 12.621            | 0            | 0           | 0             |
| 17/12/2008 | \$ / R 2009/12/14 | 11.70  | Call | Currency Future | 928.0000             | 792.0000          | (14.655)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  |        |      | Currency Future | 15.8750              | 15.6260           | (1.569)           | 15.6700      | 15.6100     | 10,833        |
| 17/12/2008 | £ / R 2009/03/16  | 17.20  | Put  | Currency Future | 1,697.0000           | 1,863.0000        | 9.782             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 17.50  | Call | Currency Future | 302.0000             | 231.0000          | (23.510)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 18.95  | Put  | Currency Future | 3,175.0000           | 3,394.0000        | 6.898             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 14.70  | Call | Currency Future | 1,470.0000           | 1,272.0000        | (13.469)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.95  | Call | Currency Future | 778.0000             | 667.0000          | (14.267)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.20  | Call | Currency Future | 1,137.0000           | 961.0000          | (15.479)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 17.50  | Put  | Currency Future | 1,927.0000           | 2,105.0000        | 9.237             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 18.55  | Call | Currency Future | 138.0000             | 99.0000           | (28.261)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.65  | Call | Currency Future | 895.0000             | 771.0000          | (13.855)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 14.80  | Put  | Currency Future | 325.0000             | 379.0000          | 16.615            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.95  | Put  | Currency Future | 853.0000             | 991.0000          | 16.178            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.20  | Put  | Currency Future | 462.0000             | 535.0000          | 15.801            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 17.95  | Call | Currency Future | 218.0000             | 162.0000          | (25.688)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 19.05  | Call | Currency Future | 92.0000              | 64.0000           | (30.435)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.80  | Put  | Currency Future | 761.0000             | 890.0000          | 16.951            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.75  | Put  | Currency Future | 730.0000             | 858.0000          | 17.534            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 14.90  | Call | Currency Future | 1,331.0000           | 1,141.0000        | (14.275)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 16.50  | Put  | Currency Future | 1,211.0000           | 1,346.0000        | 11.148            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 18.65  | Call | Currency Future | 127.0000             | 91.0000           | (28.346)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 18.95  | Call | Currency Future | 100.0000             | 70.0000           | (30.000)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.80  | Call | Currency Future | 836.0000             | 716.0000          | (14.354)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 14.80  | Call | Currency Future | 1,400.0000           | 1,205.0000        | (13.929)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16  | 15.45  | Put  | Currency Future | 564.0000             | 673.0000          | 19.326            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 17.95  | Put  | Currency Future | 2,293.0000           | 2,486.0000        | 8.417             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.25  | Put  | Currency Future | 3,453.0000           | 3,677.0000        | 6.487             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.20  | Put  | Currency Future | 1,017.0000           | 1,148.0000        | 12.881            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.80  | Put  | Currency Future | 761.0000             | 890.0000          | 16.951            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.60  | Put  | Currency Future | 268.0000             | 315.0000          | 17.537            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.45  | Call | Currency Future | 989.0000             | 849.0000          | (14.156)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.15  | Put  | Currency Future | 3,360.0000           | 3,582.0000        | 6.607             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.30  | Put  | Currency Future | 501.0000             | 587.0000          | 17.166            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.65  | Put  | Currency Future | 670.0000             | 795.0000          | 18.657            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.70  | Put  | Currency Future | 295.0000             | 346.0000          | 17.288            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.85  | Put  | Currency Future | 1,444.0000           | 1,595.0000        | 10.457            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.10  | Put  | Currency Future | 950.0000             | 1,086.0000        | 14.316            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.80  | Call | Currency Future | 113.0000             | 80.0000           | (29.204)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.55  | Put  | Currency Future | 2,813.0000           | 3,023.0000        | 7.465             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.15  | Put  | Currency Future | 983.0000             | 1,117.0000        | 13.632            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.85  | Call | Currency Future | 469.0000             | 371.0000          | (20.896)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.60  | Call | Currency Future | 550.0000             | 441.0000          | (19.818)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.65  | Call | Currency Future | 1,506.0000           | 1,306.0000        | (13.280)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.25  | Call | Currency Future | 78.0000              | 53.0000           | (32.051)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 821.0000             | 957.0000          | 16.565            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.10  | Call | Currency Future | 1,199.0000           | 1,019.0000        | (15.013)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.00  | Put  | Currency Future | 885.0000             | 1,025.0000        | 15.819            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.95  | Put  | Currency Future | 1,515.0000           | 1,670.0000        | 10.231            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 796.0000             | 683.0000          | (14.196)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.65  | Put  | Currency Future | 281.0000             | 330.0000          | 17.438            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.80  | Call | Currency Future | 836.0000             | 716.0000          | (14.354)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.90  | Put  | Currency Future | 356.0000             | 415.0000          | 16.573            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.20  | Call | Currency Future | 372.0000             | 289.0000          | (22.312)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.25  | Put  | Currency Future | 481.0000             | 560.0000          | 16.424            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.15  | Call | Currency Future | 708.0000             | 593.0000          | (16.243)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.00  | Call | Currency Future | 760.0000             | 651.0000          | (14.342)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.95  | Call | Currency Future | 440.0000             | 346.0000          | (21.364)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Call | Currency Future | 816.0000             | 699.0000          | (14.338)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.10  | Put  | Currency Future | 424.0000             | 493.0000          | 16.274            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.75  | Put  | Currency Future | 1,376.0000           | 1,522.0000        | 10.610            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.10  | Call | Currency Future | 725.0000             | 612.0000          | (15.586)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 14.60  | Call | Currency Future | 1,543.0000           | 1,341.0000        | (13.091)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.40  | Call | Currency Future | 1,017.0000           | 869.0000          | (14.553)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.25  | Call | Currency Future | 1,106.0000           | 936.0000          | (15.371)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.30  | Call | Currency Future | 1,076.0000           | 913.0000          | (15.149)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.55  | Put  | Currency Future | 613.0000             | 733.0000          | 19.576            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.40  | Put  | Currency Future | 542.0000             | 643.0000          | 18.635            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.20  | Call | Currency Future | 692.0000             | 574.0000          | (17.052)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.65  | Call | Currency Future | 895.0000             | 771.0000          | (13.855)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.60  | Put  | Currency Future | 1,275.0000           | 1,415.0000        | 10.980            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.95  | Put  | Currency Future | 372.0000             | 434.0000          | 16.667            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.45  | Call | Currency Future | 149.0000             | 108.0000          | (27.517)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.05  | Put  | Currency Future | 3,267.0000           | 3,488.0000        | 6.765             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.05  | Call | Currency Future | 742.0000             | 631.0000          | (14.960)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.75  | Call | Currency Future | 501.0000             | 398.0000          | (20.559)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.65  | Call | Currency Future | 533.0000             | 427.0000          | (19.887)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.85  | Put  | Currency Future | 340.0000             | 397.0000          | 16.765            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.45  | Put  | Currency Future | 2,724.0000           | 2,932.0000        | 7.636             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.15  | Call | Currency Future | 85.0000              | 58.0000           | (31.765)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.65  | Put  | Currency Future | 670.0000             | 795.0000          | 18.657            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.50  | Call | Currency Future | 586.0000             | 472.0000          | (19.454)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.55  | Put  | Currency Future | 1,243.0000           | 1,380.0000        | 11.022            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.75  | Call | Currency Future | 1,435.0000           | 1,239.0000        | (13.659)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.55  | Call | Currency Future | 938.0000             | 809.0000          | (13.753)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.40  | Call | Currency Future | 623.0000             | 504.0000          | (19.101)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.55  | Call | Currency Future | 568.0000             | 456.0000          | (19.718)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.75  | Put  | Currency Future | 310.0000             | 363.0000          | 17.097            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.05  | Put  | Currency Future | 3,267.0000           | 3,488.0000        | 6.765             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.70  | Call | Currency Future | 875.0000             | 752.0000          | (14.057)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.15  | Call | Currency Future | 1,168.0000           | 989.0000          | (15.325)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.45  | Put  | Currency Future | 1,179.0000           | 1,312.0000        | 11.281            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.85  | Call | Currency Future | 1,365.0000           | 1,173.0000        | (14.066)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.70  | Put  | Currency Future | 700.0000             | 826.0000          | 18.000            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.15  | Put  | Currency Future | 443.0000             | 513.0000          | 15.801            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.00  | Put  | Currency Future | 389.0000             | 453.0000          | 16.452            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.65  | Put  | Currency Future | 1,308.0000           | 1,451.0000        | 10.933            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.95  | Call | Currency Future | 1,297.0000           | 1,110.0000        | (14.418)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 18.05  | Call | Currency Future | 203.0000             | 150.0000          | (26.108)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.95  | Put  | Currency Future | 3,175.0000           | 3,394.0000        | 6.898             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.05  | Call | Currency Future | 1,231.0000           | 1,048.0000        | (14.866)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.00  | Call | Currency Future | 1,264.0000           | 1,079.0000        | (14.636)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.05  | Put  | Currency Future | 917.0000             | 1,055.0000        | 15.049            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.25  | Put  | Currency Future | 2,549.0000           | 2,751.0000        | 7.925             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.60  | Put  | Currency Future | 641.0000             | 765.0000          | 19.345            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.05  | Put  | Currency Future | 406.0000             | 472.0000          | 16.256            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.05  | Call | Currency Future | 1,231.0000           | 1,048.0000        | (14.866)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.25  | Call | Currency Future | 174.0000             | 127.0000          | (27.011)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.55  | Call | Currency Future | 938.0000             | 809.0000          | (13.753)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.05  | Put  | Currency Future | 406.0000             | 472.0000          | 16.256            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.30  | Put  | Currency Future | 1,086.0000           | 1,212.0000        | 11.602            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.35  | Put  | Currency Future | 2,636.0000           | 2,841.0000        | 7.777             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.75  | Call | Currency Future | 855.0000             | 734.0000          | (14.152)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.30  | Call | Currency Future | 661.0000             | 538.0000          | (18.608)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.35  | Call | Currency Future | 161.0000             | 117.0000          | (27.329)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.50  | Put  | Currency Future | 2,768.0000           | 2,977.0000        | 7.551             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.25  | Call | Currency Future | 676.0000             | 556.0000          | (17.751)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.55  | Put  | Currency Future | 613.0000             | 733.0000          | 19.576            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.15  | Call | Currency Future | 1,168.0000           | 989.0000          | (15.325)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.05  | Call | Currency Future | 742.0000             | 631.0000          | (14.960)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.45  | Call | Currency Future | 604.0000             | 488.0000          | (19.205)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Put  | Currency Future | 791.0000             | 923.0000          | 16.688            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.15  | Put  | Currency Future | 443.0000             | 513.0000          | 15.801            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.35  | Call | Currency Future | 642.0000             | 521.0000          | (18.847)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.60  | Call | Currency Future | 916.0000             | 791.0000          | (13.646)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 796.0000             | 683.0000          | (14.196)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.25  | Put  | Currency Future | 1,051.0000           | 1,180.0000        | 12.274            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.80  | Call | Currency Future | 1,400.0000           | 1,205.0000        | (13.929)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.05  | Put  | Currency Future | 917.0000             | 1,055.0000        | 15.049            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.15  | Put  | Currency Future | 2,463.0000           | 2,662.0000        | 8.080             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.75  | Put  | Currency Future | 2,993.0000           | 3,207.0000        | 7.150             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.50  | Call | Currency Future | 143.0000             | 103.0000          | (27.972)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.90  | Call | Currency Future | 104.0000             | 73.0000           | (29.808)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 821.0000             | 957.0000          | 16.565            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 18.85  | Call | Currency Future | 108.0000             | 76.0000           | (29.630)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.80  | Put  | Currency Future | 325.0000             | 379.0000          | 16.615            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.05  | Put  | Currency Future | 2,378.0000           | 2,574.0000        | 8.242             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 19.05  | Call | Currency Future | 92.0000              | 64.0000           | (30.435)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.35  | Put  | Currency Future | 1,117.0000           | 1,245.0000        | 11.459            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.65  | Put  | Currency Future | 2,902.0000           | 3,115.0000        | 7.340             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.35  | Call | Currency Future | 161.0000             | 117.0000          | (27.329)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.60  | Put  | Currency Future | 641.0000             | 764.0000          | 19.189            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.75  | Call | Currency Future | 118.0000             | 83.0000           | (29.661)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.90  | Call | Currency Future | 1,331.0000           | 1,141.0000        | (14.275)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.80  | Put  | Currency Future | 3,038.0000           | 3,254.0000        | 7.110             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.65  | Call | Currency Future | 127.0000             | 91.0000           | (28.346)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.35  | Put  | Currency Future | 521.0000             | 615.0000          | 18.042            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.65  | Put  | Currency Future | 2,902.0000           | 3,115.0000        | 7.340             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.90  | Call | Currency Future | 454.0000             | 359.0000          | (20.925)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.85  | Call | Currency Future | 108.0000             | 76.0000           | (29.630)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.35  | Put  | Currency Future | 2,636.0000           | 2,841.0000        | 7.777             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.50  | Put  | Currency Future | 586.0000             | 703.0000          | 19.966            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.40  | Put  | Currency Future | 1,148.0000           | 1,278.0000        | 11.324            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.15  | Put  | Currency Future | 2,463.0000           | 2,662.0000        | 8.080             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.90  | Put  | Currency Future | 1,479.0000           | 1,633.0000        | 10.412            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.45  | Call | Currency Future | 149.0000             | 108.0000          | (27.517)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.15  | Call | Currency Future | 188.0000             | 138.0000          | (26.596)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.60  | Call | Currency Future | 916.0000             | 790.0000          | (13.755)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.40  | Put  | Currency Future | 1,148.0000           | 1,278.0000        | 11.324            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.15  | Call | Currency Future | 188.0000             | 138.0000          | (26.596)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.95  | Call | Currency Future | 100.0000             | 70.0000           | (30.000)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.85  | Put  | Currency Future | 2,210.0000           | 2,400.0000        | 8.597             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.50  | Call | Currency Future | 961.0000             | 829.0000          | (13.736)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.85  | Put  | Currency Future | 3,083.0000           | 3,300.0000        | 7.039             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.45  | Put  | Currency Future | 2,724.0000           | 2,932.0000        | 7.636             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.70  | Call | Currency Future | 517.0000             | 412.0000          | (20.309)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Call | Currency Future | 816.0000             | 699.0000          | (14.338)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.85  | Put  | Currency Future | 3,083.0000           | 3,300.0000        | 7.039             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.80  | Call | Currency Future | 485.0000             | 385.0000          | (20.619)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Put  | Currency Future | 791.0000             | 923.0000          | 16.688            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 15.35  | Call | Currency Future | 1,046.0000           | 891.0000          | (14.818)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.40  | Call | Currency Future | 623.0000             | 504.0000          | (19.101)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.35  | Put  | Currency Future | 1,811.0000           | 1,983.0000        | 9.498             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.55  | Call | Currency Future | 568.0000             | 456.0000          | (19.718)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.00  | Call | Currency Future | 760.0000             | 651.0000          | (14.342)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.65  | Call | Currency Future | 272.0000             | 206.0000          | (24.265)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.35  | Call | Currency Future | 1,046.0000           | 891.0000          | (14.818)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.35  | Call | Currency Future | 336.0000             | 259.0000          | (22.917)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.00  | Put  | Currency Future | 885.0000             | 1,025.0000        | 15.819            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.65  | Put  | Currency Future | 2,047.0000           | 2,230.0000        | 8.940             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.35  | Put  | Currency Future | 521.0000             | 615.0000          | 18.042            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.75  | Put  | Currency Future | 730.0000             | 858.0000          | 17.534            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.80  | Put  | Currency Future | 1,410.0000           | 1,559.0000        | 10.567            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.85  | Call | Currency Future | 235.0000             | 176.0000          | (25.106)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 14.90  | Put  | Currency Future | 356.0000             | 415.0000          | 16.573            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Put  | Currency Future | 791.0000             | 923.0000          | 16.688            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.10  | Call | Currency Future | 725.0000             | 612.0000          | (15.586)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.40  | Call | Currency Future | 1,017.0000           | 869.0000          | (14.553)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.75  | Call | Currency Future | 855.0000             | 734.0000          | (14.152)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.85  | Call | Currency Future | 816.0000             | 699.0000          | (14.338)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.60  | Call | Currency Future | 550.0000             | 441.0000          | (19.818)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.25  | Put  | Currency Future | 1,735.0000           | 1,902.0000        | 9.625             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.30  | Put  | Currency Future | 501.0000             | 587.0000          | 17.166            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.60  | Put  | Currency Future | 1,275.0000           | 1,415.0000        | 10.980            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.40  | Put  | Currency Future | 542.0000             | 643.0000          | 18.635            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.25  | Call | Currency Future | 360.0000             | 278.0000          | (22.778)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.10  | Put  | Currency Future | 950.0000             | 1,086.0000        | 14.316            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.80  | Call | Currency Future | 485.0000             | 385.0000          | (20.619)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.55  | Put  | Currency Future | 1,967.0000           | 2,146.0000        | 9.100             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.15  | Put  | Currency Future | 1,660.0000           | 1,824.0000        | 9.880             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.85  | Call | Currency Future | 235.0000             | 176.0000          | (25.106)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 796.0000             | 683.0000          | (14.196)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.10  | Put  | Currency Future | 2,420.0000           | 2,618.0000        | 8.182             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 821.0000             | 957.0000          | 16.565            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.70  | Put  | Currency Future | 1,342.0000           | 1,486.0000        | 10.730            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.10  | Call | Currency Future | 195.0000             | 144.0000          | (26.154)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/03/16 | 17.05  | Call | Currency Future | 412.0000             | 322.0000          | (21.845)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.30  | Put  | Currency Future | 1,086.0000           | 1,212.0000        | 11.602            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.05  | Put  | Currency Future | 1,587.0000           | 1,746.0000        | 10.019            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.15  | Call | Currency Future | 385.0000             | 300.0000          | (22.078)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.20  | Put  | Currency Future | 1,017.0000           | 1,148.0000        | 12.881            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.20  | Call | Currency Future | 181.0000             | 133.0000          | (26.519)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.20  | Put  | Currency Future | 2,506.0000           | 2,707.0000        | 8.021             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.30  | Call | Currency Future | 168.0000             | 122.0000          | (27.381)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.30  | Put  | Currency Future | 2,593.0000           | 2,796.0000        | 7.829             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.70  | Put  | Currency Future | 2,947.0000           | 3,161.0000        | 7.262             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.40  | Call | Currency Future | 324.0000             | 249.0000          | (23.148)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.70  | Call | Currency Future | 122.0000             | 87.0000           | (28.689)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.30  | Call | Currency Future | 661.0000             | 538.0000          | (18.608)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.40  | Put  | Currency Future | 1,849.0000           | 2,023.0000        | 9.410             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.60  | Put  | Currency Future | 2,858.0000           | 3,069.0000        | 7.383             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.60  | Call | Currency Future | 282.0000             | 214.0000          | (24.113)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.20  | Call | Currency Future | 692.0000             | 574.0000          | (17.052)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.40  | Put  | Currency Future | 2,680.0000           | 2,886.0000        | 7.687             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.40  | Call | Currency Future | 155.0000             | 112.0000          | (27.742)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.60  | Call | Currency Future | 133.0000             | 95.0000           | (28.571)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.85  | Put  | Currency Future | 2,210.0000           | 2,400.0000        | 8.597             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 15.30  | Call | Currency Future | 1,076.0000           | 913.0000          | (15.149)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.55  | Call | Currency Future | 292.0000             | 222.0000          | (23.973)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.60  | Put  | Currency Future | 2,007.0000           | 2,188.0000        | 9.018             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.65  | Call | Currency Future | 272.0000             | 206.0000          | (24.265)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.70  | Call | Currency Future | 262.0000             | 198.0000          | (24.427)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.55  | Put  | Currency Future | 1,243.0000           | 1,380.0000        | 11.022            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.65  | Put  | Currency Future | 2,047.0000           | 2,230.0000        | 8.940             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.55  | Call | Currency Future | 138.0000             | 99.0000           | (28.261)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.80  | Put  | Currency Future | 1,410.0000           | 1,559.0000        | 10.567            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 16.90  | Call | Currency Future | 454.0000             | 359.0000          | (20.925)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.75  | Call | Currency Future | 253.0000             | 190.0000          | (24.901)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.55  | Put  | Currency Future | 2,813.0000           | 3,023.0000        | 7.465             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.80  | Call | Currency Future | 244.0000             | 183.0000          | (25.000)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 17.10  | Call | Currency Future | 398.0000             | 311.0000          | (21.859)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/03/16 | 18.00  | Put  | Currency Future | 2,335.0000           | 2,530.0000        | 8.351             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R            | 2009/03/16 | 18.00  | Call | Currency Future | 210.0000             | 156.0000          | (25.714)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.90  | Call | Currency Future | 227.0000             | 169.0000          | (25.551)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.90  | Put  | Currency Future | 2,252.0000           | 2,443.0000        | 8.481             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.10  | Put  | Currency Future | 1,623.0000           | 1,785.0000        | 9.982             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.30  | Call | Currency Future | 348.0000             | 268.0000          | (22.989)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.60  | Put  | Currency Future | 2,007.0000           | 2,188.0000        | 9.018             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.30  | Put  | Currency Future | 1,773.0000           | 1,942.0000        | 9.532             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.60  | Call | Currency Future | 282.0000             | 214.0000          | (24.113)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.70  | Put  | Currency Future | 2,087.0000           | 2,272.0000        | 8.864             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.90  | Put  | Currency Future | 1,479.0000           | 1,633.0000        | 10.412            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.80  | Put  | Currency Future | 2,169.0000           | 2,357.0000        | 8.668             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.00  | Call | Currency Future | 426.0000             | 334.0000          | (21.596)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.75  | Put  | Currency Future | 2,128.0000           | 2,314.0000        | 8.741             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.00  | Put  | Currency Future | 1,551.0000           | 1,708.0000        | 10.123            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.10  | Call | Currency Future | 398.0000             | 311.0000          | (21.859)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 17.10  | Put  | Currency Future | 1,623.0000           | 1,785.0000        | 9.982             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.85  | Call | Currency Future | 469.0000             | 371.0000          | (20.896)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.35  | Put  | Currency Future | 1,117.0000           | 1,245.0000        | 11.459            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.85  | Put  | Currency Future | 1,444.0000           | 1,595.0000        | 10.457            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.35  | Call | Currency Future | 642.0000             | 521.0000          | (18.847)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 18.90  | Put  | Currency Future | 3,129.0000           | 3,347.0000        | 6.967             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 15.10  | Put  | Currency Future | 424.0000             | 493.0000          | 16.274            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.15  | Put  | Currency Future | 983.0000             | 1,117.0000        | 13.632            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 16.15  | Call | Currency Future | 708.0000             | 593.0000          | (16.243)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/03/16 | 15.10  | Call | Currency Future | 1,199.0000           | 1,019.0000        | (15.013)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 |        |      | Currency Future | 16.1582              | 15.9126           | (1.520)           | 0.0000       | 0.0000      | 75            |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.45  | Call | Currency Future | 1,482.0000           | 1,313.0000        | (11.404)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.05  | Put  | Currency Future | 613.0000             | 676.0000          | 10.277            | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.60  | Call | Currency Future | 1,399.0000           | 1,245.0000        | (11.008)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 16.05  | Call | Currency Future | 1,195.0000           | 1,074.0000        | (10.126)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.15  | Call | Currency Future | 1,659.0000           | 1,480.0000        | (10.790)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 16.10  | Call | Currency Future | 1,175.0000           | 1,057.0000        | (10.043)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.55  | Call | Currency Future | 1,426.0000           | 1,265.0000        | (11.290)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.45  | Put  | Currency Future | 774.0000             | 850.0000          | 9.819             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 15.55  | Put  | Currency Future | 818.0000             | 903.0000          | 10.391            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 16.05  | Put  | Currency Future | 1,087.0000           | 1,212.0000        | 11.500            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.25  | Call | Currency Future | 1,119.0000           | 1,006.0000        | (10.098)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.15  | Put  | Currency Future | 651.0000             | 717.0000          | 10.138            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.80  | Call | Currency Future | 922.0000             | 800.0000          | (13.232)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.65  | Put  | Currency Future | 863.0000             | 963.0000          | 11.587            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.25  | Call | Currency Future | 487.0000             | 408.0000          | (16.222)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.65  | Call | Currency Future | 1,371.0000           | 1,226.0000        | (10.576)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.95  | Put  | Currency Future | 1,026.0000           | 1,148.0000        | 11.891            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.80  | Call | Currency Future | 1,292.0000           | 1,169.0000        | (9.520)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.35  | Put  | Currency Future | 2,657.0000           | 2,826.0000        | 6.361             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.75  | Put  | Currency Future | 910.0000             | 1,025.0000        | 12.637            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.80  | Put  | Currency Future | 1,563.0000           | 1,687.0000        | 7.933             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.95  | Call | Currency Future | 1,785.0000           | 1,599.0000        | (10.420)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.85  | Call | Currency Future | 366.0000             | 302.0000          | (17.486)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.75  | Call | Currency Future | 1,318.0000           | 1,188.0000        | (9.863)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.80  | Put  | Currency Future | 524.0000             | 580.0000          | 10.687            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.15  | Call | Currency Future | 796.0000             | 685.0000          | (13.945)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.30  | Call | Currency Future | 1,101.0000           | 990.0000          | (10.082)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.25  | Call | Currency Future | 762.0000             | 655.0000          | (14.042)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.85  | Put  | Currency Future | 3,058.0000           | 3,240.0000        | 5.952             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.10  | Put  | Currency Future | 1,117.0000           | 1,244.0000        | 11.370            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.30  | Put  | Currency Future | 1,242.0000           | 1,377.0000        | 10.870            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.25  | Put  | Currency Future | 1,854.0000           | 1,992.0000        | 7.443             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.05  | Call | Currency Future | 332.0000             | 273.0000          | (17.771)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.95  | Call | Currency Future | 1,234.0000           | 1,111.0000        | (9.968)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.80  | Call | Currency Future | 1,882.0000           | 1,692.0000        | (10.096)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.15  | Put  | Currency Future | 1,787.0000           | 1,922.0000        | 7.555             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.05  | Call | Currency Future | 1,721.0000           | 1,539.0000        | (10.575)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.05  | Put  | Currency Future | 3,224.0000           | 3,410.0000        | 5.769             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.50  | Call | Currency Future | 1,032.0000           | 910.0000          | (11.822)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.95  | Put  | Currency Future | 576.0000             | 636.0000          | 10.417            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.25  | Put  | Currency Future | 2,579.0000           | 2,745.0000        | 6.437             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.25  | Call | Currency Future | 301.0000             | 246.0000          | (18.272)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.50  | Put  | Currency Future | 1,374.0000           | 1,497.0000        | 8.952             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 995.0000             | 1,117.0000        | 12.261            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.25  | Put  | Currency Future | 1,210.0000           | 1,343.0000        | 10.992            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 18.75  | Put  | Currency Future | 2,976.0000           | 3,155.0000        | 6.015             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.25  | Put  | Currency Future | 3,393.0000           | 3,583.0000        | 5.600             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.90  | Call | Currency Future | 1,817.0000           | 1,630.0000        | (10.292)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.05  | Put  | Currency Future | 1,722.0000           | 1,854.0000        | 7.666             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.85  | Call | Currency Future | 1,849.0000           | 1,661.0000        | (10.168)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.40  | Call | Currency Future | 454.0000             | 379.0000          | (16.520)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.35  | Call | Currency Future | 286.0000             | 233.0000          | (18.531)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.90  | Put  | Currency Future | 559.0000             | 617.0000          | 10.376            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.05  | Call | Currency Future | 830.0000             | 716.0000          | (13.735)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.10  | Call | Currency Future | 1,175.0000           | 1,057.0000        | (10.043)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.25  | Put  | Currency Future | 691.0000             | 760.0000          | 9.986             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 995.0000             | 1,117.0000        | 12.261            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.25  | Call | Currency Future | 1,599.0000           | 1,423.0000        | (11.007)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.40  | Put  | Currency Future | 2,696.0000           | 2,866.0000        | 6.306             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.35  | Put  | Currency Future | 3,478.0000           | 3,670.0000        | 5.520             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.00  | Put  | Currency Future | 1,057.0000           | 1,180.0000        | 11.637            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.20  | Put  | Currency Future | 671.0000             | 738.0000          | 9.985             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.75  | Call | Currency Future | 384.0000             | 318.0000          | (17.188)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.35  | Put  | Currency Future | 731.0000             | 804.0000          | 9.986             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.45  | Call | Currency Future | 1,049.0000           | 929.0000          | (11.439)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.35  | Call | Currency Future | 465.0000             | 388.0000          | (16.559)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.45  | Put  | Currency Future | 3,564.0000           | 3,758.0000        | 5.443             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.45  | Put  | Currency Future | 1,341.0000           | 1,467.0000        | 9.396             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.00  | Call | Currency Future | 1,215.0000           | 1,092.0000        | (10.123)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.85  | Put  | Currency Future | 541.0000             | 598.0000          | 10.536            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.80  | Call | Currency Future | 598.0000             | 507.0000          | (15.217)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.90  | Put  | Currency Future | 3,099.0000           | 3,282.0000        | 5.905             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.40  | Put  | Currency Future | 1,308.0000           | 1,437.0000        | 9.862             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,253.0000           | 1,130.0000        | (9.816)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.80  | Call | Currency Future | 375.0000             | 310.0000          | (17.333)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.10  | Call | Currency Future | 324.0000             | 266.0000          | (17.901)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,253.0000           | 1,130.0000        | (9.816)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.80  | Put  | Currency Future | 934.0000             | 1,056.0000        | 13.062            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.15  | Call | Currency Future | 316.0000             | 259.0000          | (18.038)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.10  | Put  | Currency Future | 3,266.0000           | 3,453.0000        | 5.726             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.35  | Put  | Currency Future | 1,275.0000           | 1,407.0000        | 10.353            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 15.80  | Put  | Currency Future | 934.0000             | 1,056.0000        | 13.062            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.30  | Call | Currency Future | 1,569.0000           | 1,394.0000        | (11.154)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.90  | Call | Currency Future | 357.0000             | 294.0000          | (17.647)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.35  | Call | Currency Future | 1,083.0000           | 969.0000          | (10.526)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.10  | Put  | Currency Future | 1,117.0000           | 1,244.0000        | 11.370            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.35  | Call | Currency Future | 1,540.0000           | 1,367.0000        | (11.234)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.60  | Call | Currency Future | 1,000.0000           | 872.0000          | (12.800)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.30  | Put  | Currency Future | 711.0000             | 782.0000          | 9.986             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.00  | Call | Currency Future | 340.0000             | 280.0000          | (17.647)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.20  | Call | Currency Future | 308.0000             | 252.0000          | (18.182)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.20  | Call | Currency Future | 1,137.0000           | 1,022.0000        | (10.114)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.40  | Call | Currency Future | 1,511.0000           | 1,339.0000        | (11.383)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.00  | Put  | Currency Future | 3,182.0000           | 3,367.0000        | 5.814             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.70  | Put  | Currency Future | 2,935.0000           | 3,113.0000        | 6.065             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.60  | Put  | Currency Future | 840.0000             | 933.0000          | 11.071            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.20  | Call | Currency Future | 1,137.0000           | 1,022.0000        | (10.114)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.40  | Put  | Currency Future | 753.0000             | 827.0000          | 9.827             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.80  | Put  | Currency Future | 3,017.0000           | 3,197.0000        | 5.966             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.60  | Put  | Currency Future | 2,855.0000           | 3,030.0000        | 6.130             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.20  | Put  | Currency Future | 1,179.0000           | 1,310.0000        | 11.111            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.20  | Call | Currency Future | 1,629.0000           | 1,451.0000        | (10.927)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.15  | Put  | Currency Future | 3,308.0000           | 3,496.0000        | 5.683             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.50  | Call | Currency Future | 433.0000             | 361.0000          | (16.628)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.65  | Put  | Currency Future | 863.0000             | 963.0000          | 11.587            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.20  | Put  | Currency Future | 1,179.0000           | 1,310.0000        | 11.111            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.90  | Put  | Currency Future | 559.0000             | 617.0000          | 10.376            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.50  | Put  | Currency Future | 2,775.0000           | 2,948.0000        | 6.234             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,253.0000           | 1,130.0000        | (9.816)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.60  | Put  | Currency Future | 840.0000             | 933.0000          | 11.071            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.40  | Call | Currency Future | 1,066.0000           | 949.0000          | (10.976)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.95  | Call | Currency Future | 559.0000             | 472.0000          | (15.564)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.60  | Call | Currency Future | 1,399.0000           | 1,245.0000        | (11.008)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.00  | Put  | Currency Future | 594.0000             | 656.0000          | 10.438            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 995.0000             | 1,117.0000        | 12.261            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.70  | Call | Currency Future | 394.0000             | 326.0000          | (17.259)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.40  | Put  | Currency Future | 1,308.0000           | 1,437.0000        | 9.862             | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 15.00  | Call | Currency Future | 1,753.0000           | 1,569.0000        | (10.496)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.20  | Put  | Currency Future | 3,350.0000           | 3,540.0000        | 5.672             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.00  | Put  | Currency Future | 1,690.0000           | 1,820.0000        | 7.692             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.15  | Call | Currency Future | 510.0000             | 428.0000          | (16.078)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.65  | Call | Currency Future | 1,371.0000           | 1,226.0000        | (10.576)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.60  | Put  | Currency Future | 1,442.0000           | 1,559.0000        | 8.114             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.90  | Call | Currency Future | 1,817.0000           | 1,630.0000        | (10.292)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.80  | Put  | Currency Future | 2,240.0000           | 2,394.0000        | 6.875             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.60  | Call | Currency Future | 413.0000             | 343.0000          | (16.949)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.90  | Call | Currency Future | 884.0000             | 765.0000          | (13.462)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.95  | Put  | Currency Future | 2,351.0000           | 2,509.0000        | 6.721             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.40  | Call | Currency Future | 1,066.0000           | 949.0000          | (10.976)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.80  | Call | Currency Future | 1,882.0000           | 1,692.0000        | (10.096)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.90  | Put  | Currency Future | 1,626.0000           | 1,753.0000        | 7.811             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.10  | Put  | Currency Future | 632.0000             | 696.0000          | 10.127            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.00  | Call | Currency Future | 848.0000             | 732.0000          | (13.679)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.30  | Call | Currency Future | 1,569.0000           | 1,394.0000        | (11.154)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.05  | Put  | Currency Future | 1,722.0000           | 1,854.0000        | 7.666             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.00  | Call | Currency Future | 1,215.0000           | 1,092.0000        | (10.123)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.75  | Call | Currency Future | 941.0000             | 817.0000          | (13.177)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.30  | Put  | Currency Future | 711.0000             | 782.0000          | 9.986             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.35  | Call | Currency Future | 730.0000             | 625.0000          | (14.384)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.95  | Call | Currency Future | 559.0000             | 472.0000          | (15.564)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.15  | Put  | Currency Future | 1,148.0000           | 1,277.0000        | 11.237            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.75  | Put  | Currency Future | 1,533.0000           | 1,655.0000        | 7.958             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.45  | Put  | Currency Future | 1,991.0000           | 2,135.0000        | 7.233             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.40  | Call | Currency Future | 1,511.0000           | 1,339.0000        | (11.383)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.85  | Put  | Currency Future | 2,277.0000           | 2,432.0000        | 6.807             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.15  | Call | Currency Future | 1,156.0000           | 1,039.0000        | (10.121)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.50  | Call | Currency Future | 684.0000             | 584.0000          | (14.620)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.65  | Call | Currency Future | 640.0000             | 544.0000          | (15.000)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.40  | Put  | Currency Future | 753.0000             | 827.0000          | 9.827             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.45  | Call | Currency Future | 272.0000             | 221.0000          | (18.750)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.70  | Put  | Currency Future | 1,502.0000           | 1,623.0000        | 8.056             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.15  | Put  | Currency Future | 2,502.0000           | 2,666.0000        | 6.555             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 14.80  | Put  | Currency Future | 524.0000             | 580.0000          | 10.687            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 17.50  | Put  | Currency Future | 2,026.0000           | 2,171.0000        | 7.157             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.50  | Put  | Currency Future | 796.0000             | 873.0000          | 9.673             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.05  | Call | Currency Future | 830.0000             | 716.0000          | (13.735)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.70  | Put  | Currency Future | 1,502.0000           | 1,623.0000        | 8.056             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.95  | Put  | Currency Future | 1,658.0000           | 1,786.0000        | 7.720             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.50  | Call | Currency Future | 1,454.0000           | 1,286.0000        | (11.554)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.70  | Call | Currency Future | 1,345.0000           | 1,207.0000        | (10.260)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.70  | Call | Currency Future | 960.0000             | 835.0000          | (13.021)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.85  | Put  | Currency Future | 1,595.0000           | 1,720.0000        | 7.837             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.55  | Put  | Currency Future | 2,061.0000           | 2,208.0000        | 7.132             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.05  | Put  | Currency Future | 2,426.0000           | 2,587.0000        | 6.636             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.00  | Put  | Currency Future | 2,388.0000           | 2,548.0000        | 6.700             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.95  | Call | Currency Future | 866.0000             | 749.0000          | (13.510)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.10  | Call | Currency Future | 1,690.0000           | 1,509.0000        | (10.710)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.85  | Call | Currency Future | 585.0000             | 495.0000          | (15.385)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.70  | Put  | Currency Future | 886.0000             | 995.0000          | 12.302            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.10  | Put  | Currency Future | 2,464.0000           | 2,626.0000        | 6.575             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.35  | Put  | Currency Future | 1,922.0000           | 2,063.0000        | 7.336             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.45  | Put  | Currency Future | 1,341.0000           | 1,467.0000        | 9.396             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.95  | Put  | Currency Future | 2,351.0000           | 2,509.0000        | 6.721             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.20  | Call | Currency Future | 498.0000             | 418.0000          | (16.064)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.15  | Call | Currency Future | 1,659.0000           | 1,480.0000        | (10.790)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.55  | Call | Currency Future | 669.0000             | 570.0000          | (14.798)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.45  | Call | Currency Future | 1,049.0000           | 929.0000          | (11.439)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.05  | Call | Currency Future | 534.0000             | 450.0000          | (15.730)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.85  | Call | Currency Future | 1,273.0000           | 1,149.0000        | (9.741)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.20  | Put  | Currency Future | 2,540.0000           | 2,706.0000        | 6.535             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.70  | Call | Currency Future | 960.0000             | 835.0000          | (13.021)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.15  | Call | Currency Future | 510.0000             | 428.0000          | (16.078)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.85  | Put  | Currency Future | 964.0000             | 1,087.0000        | 12.759            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.90  | Call | Currency Future | 884.0000             | 765.0000          | (13.462)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.00  | Call | Currency Future | 547.0000             | 461.0000          | (15.722)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.60  | Call | Currency Future | 1,000.0000           | 872.0000          | (12.800)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.40  | Call | Currency Future | 714.0000             | 611.0000          | (14.426)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.60  | Put  | Currency Future | 1,442.0000           | 1,559.0000        | 8.114             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.90  | Put  | Currency Future | 2,314.0000           | 2,471.0000        | 6.785             | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 17.70  | Put  | Currency Future | 2,168.0000           | 2,319.0000        | 6.965             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.45  | Call | Currency Future | 443.0000             | 370.0000          | (16.479)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.40  | Put  | Currency Future | 1,956.0000           | 2,099.0000        | 7.311             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.80  | Put  | Currency Future | 1,563.0000           | 1,687.0000        | 7.933             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.45  | Put  | Currency Future | 2,735.0000           | 2,907.0000        | 6.289             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.90  | Call | Currency Future | 572.0000             | 483.0000          | (15.559)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.80  | Call | Currency Future | 922.0000             | 800.0000          | (13.232)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.55  | Call | Currency Future | 423.0000             | 352.0000          | (16.785)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.85  | Call | Currency Future | 903.0000             | 782.0000          | (13.400)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.60  | Call | Currency Future | 654.0000             | 557.0000          | (14.832)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.65  | Put  | Currency Future | 2,132.0000           | 2,282.0000        | 7.036             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.70  | Call | Currency Future | 626.0000             | 532.0000          | (15.016)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.30  | Put  | Currency Future | 1,242.0000           | 1,377.0000        | 10.870            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.65  | Put  | Currency Future | 1,472.0000           | 1,591.0000        | 8.084             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.60  | Put  | Currency Future | 2,096.0000           | 2,244.0000        | 7.061             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.00  | Put  | Currency Future | 1,057.0000           | 1,180.0000        | 11.637            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.65  | Call | Currency Future | 980.0000             | 853.0000          | (12.959)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.10  | Call | Currency Future | 522.0000             | 439.0000          | (15.900)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.90  | Put  | Currency Future | 1,626.0000           | 1,753.0000        | 7.811             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.35  | Put  | Currency Future | 1,922.0000           | 2,063.0000        | 7.336             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.55  | Call | Currency Future | 259.0000             | 210.0000          | (18.919)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.30  | Call | Currency Future | 1,101.0000           | 990.0000          | (10.082)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.35  | Call | Currency Future | 730.0000             | 625.0000          | (14.384)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.10  | Call | Currency Future | 813.0000             | 700.0000          | (13.899)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.45  | Call | Currency Future | 699.0000             | 597.0000          | (14.592)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.40  | Put  | Currency Future | 3,521.0000           | 3,714.0000        | 5.481             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.55  | Put  | Currency Future | 2,815.0000           | 2,989.0000        | 6.181             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.55  | Put  | Currency Future | 2,061.0000           | 2,208.0000        | 7.132             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.10  | Put  | Currency Future | 1,755.0000           | 1,888.0000        | 7.578             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.55  | Call | Currency Future | 669.0000             | 570.0000          | (14.798)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.85  | Put  | Currency Future | 1,595.0000           | 1,720.0000        | 7.837             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.40  | Call | Currency Future | 279.0000             | 227.0000          | (18.638)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.05  | Put  | Currency Future | 613.0000             | 676.0000          | 10.277            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.85  | Call | Currency Future | 903.0000             | 782.0000          | (13.400)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.30  | Put  | Currency Future | 3,435.0000           | 3,627.0000        | 5.590             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.05  | Call | Currency Future | 1,721.0000           | 1,539.0000        | (10.575)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R 2009/06/12 | 16.35  | Put  | Currency Future | 1,275.0000           | 1,407.0000        | 10.353            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.30  | Call | Currency Future | 293.0000             | 239.0000          | (18.430)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.15  | Put  | Currency Future | 651.0000             | 717.0000          | 10.138            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.55  | Put  | Currency Future | 1,408.0000           | 1,528.0000        | 8.523             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.55  | Put  | Currency Future | 3,651.0000           | 3,847.0000        | 5.368             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.55  | Call | Currency Future | 1,426.0000           | 1,265.0000        | (11.290)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.65  | Call | Currency Future | 403.0000             | 334.0000          | (17.122)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.55  | Call | Currency Future | 1,016.0000           | 891.0000          | (12.303)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.90  | Call | Currency Future | 357.0000             | 294.0000          | (17.647)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.55  | Put  | Currency Future | 818.0000             | 903.0000          | 10.391            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.85  | Call | Currency Future | 366.0000             | 302.0000          | (17.486)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.15  | Call | Currency Future | 1,156.0000           | 1,039.0000        | (10.121)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.90  | Put  | Currency Future | 3,099.0000           | 3,282.0000        | 5.905             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.15  | Put  | Currency Future | 1,148.0000           | 1,277.0000        | 11.237            | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 15.80  | Call | Currency Future | 1,292.0000           | 1,169.0000        | (9.520)           | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 16.35  | Call | Currency Future | 1,083.0000           | 969.0000          | (10.526)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.15  | Call | Currency Future | 796.0000             | 685.0000          | (13.945)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.20  | Call | Currency Future | 779.0000             | 670.0000          | (13.992)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.15  | Put  | Currency Future | 1,787.0000           | 1,922.0000        | 7.555             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.20  | Put  | Currency Future | 1,821.0000           | 1,957.0000        | 7.468             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.30  | Put  | Currency Future | 1,888.0000           | 2,027.0000        | 7.362             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.30  | Call | Currency Future | 746.0000             | 640.0000          | (14.209)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.10  | Call | Currency Future | 813.0000             | 700.0000          | (13.899)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.15  | Put  | Currency Future | 2,502.0000           | 2,666.0000        | 6.555             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.45  | Call | Currency Future | 443.0000             | 370.0000          | (16.479)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.45  | Put  | Currency Future | 2,735.0000           | 2,907.0000        | 6.289             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.40  | Call | Currency Future | 714.0000             | 611.0000          | (14.426)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.65  | Call | Currency Future | 403.0000             | 334.0000          | (17.122)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.40  | Put  | Currency Future | 1,956.0000           | 2,099.0000        | 7.311             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.85  | Put  | Currency Future | 3,058.0000           | 3,240.0000        | 5.952             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.10  | Put  | Currency Future | 1,755.0000           | 1,888.0000        | 7.578             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.95  | Call | Currency Future | 349.0000             | 287.0000          | (17.765)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.65  | Put  | Currency Future | 2,895.0000           | 3,072.0000        | 6.114             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 18.95  | Put  | Currency Future | 3,141.0000           | 3,324.0000        | 5.826             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 17.90  | Put  | Currency Future | 2,314.0000           | 2,471.0000        | 6.785             | 0            | 0           | 0             |
| 17/12/2008 | £ / R 2009/06/12 | 19.05  | Put  | Currency Future | 3,224.0000           | 3,410.0000        | 5.769             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | £ / R            | 2009/06/12 | 17.90  | Call | Currency Future | 572.0000             | 483.0000          | (15.559)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 18.65  | Put  | Currency Future | 2,895.0000           | 3,072.0000        | 6.114             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 19.05  | Call | Currency Future | 332.0000             | 273.0000          | (17.771)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 16.65  | Call | Currency Future | 980.0000             | 853.0000          | (12.959)          | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/06/12 | 16.65  | Put  | Currency Future | 1,472.0000           | 1,591.0000        | 8.084             | 0            | 0           | 0             |
| 17/12/2008 | £ / R            | 2009/09/14 |        |      | Currency Future | 16.4145              | 16.1657           | (1.516)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | € / R            | 2009/03/16 |        |      | Currency Future | 14.1388              | 14.4621           | 2.287             | 14.4400      | 14.2400     | 4,580         |
| 17/12/2008 | € / R            | 2009/03/16 | 14.30  | Put  | Currency Future | 728.0000             | 562.0000          | (22.802)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.35  | Call | Currency Future | 2,818.0000           | 3,138.0000        | 11.356            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.10  | Put  | Currency Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.00  | Call | Currency Future | 4,142.0000           | 4,464.0000        | 7.774             | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.60  | Put  | Currency Future | 73.0000              | 65.0000           | (10.959)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.65  | Put  | Currency Future | 80.0000              | 68.0000           | (15.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 16.80  | Call | Currency Future | 171.0000             | 212.0000          | 23.977            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.35  | Put  | Currency Future | 29.0000              | 26.0000           | (10.345)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.90  | Call | Currency Future | 3,259.0000           | 3,575.0000        | 9.696             | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.80  | Call | Currency Future | 3,356.0000           | 3,673.0000        | 9.446             | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.65  | Call | Currency Future | 1,569.0000           | 1,880.0000        | 19.822            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.45  | Put  | Currency Future | 31.0000              | 28.0000           | (9.677)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 13.75  | Call | Currency Future | 799.0000             | 1,010.0000        | 26.408            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.90  | Put  | Currency Future | 20.0000              | 13.0000           | (35.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.00  | Put  | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.80  | Put  | Currency Future | 104.0000             | 77.0000           | (25.962)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.55  | Put  | Currency Future | 67.0000              | 63.0000           | (5.970)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.45  | Call | Currency Future | 2,720.0000           | 3,040.0000        | 11.765            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 13.75  | Put  | Currency Future | 410.0000             | 298.0000          | (27.317)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 15.30  | Put  | Currency Future | 1,496.0000           | 1,257.0000        | (15.976)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 10.80  | Put  | Currency Future | 17.0000              | 11.0000           | (35.294)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 13.45  | Call | Currency Future | 967.0000             | 1,213.0000        | 25.440            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.80  | Call | Currency Future | 1,443.0000           | 1,739.0000        | 20.513            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.15  | Put  | Currency Future | 49.0000              | 46.0000           | (6.122)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 13.55  | Put  | Currency Future | 319.0000             | 229.0000          | (28.213)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 17.00  | Put  | Currency Future | 3,019.0000           | 2,732.0000        | (9.506)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 16.10  | Call | Currency Future | 232.0000             | 290.0000          | 25.000            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 14.80  | Call | Currency Future | 430.0000             | 544.0000          | 26.512            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.30  | Call | Currency Future | 567.0000             | 724.0000          | 27.690            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.40  | Put  | Currency Future | 30.0000              | 27.0000           | (10.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.50  | Put  | Currency Future | 867.0000             | 680.0000          | (21.569)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.40  | Put  | Currency Future | 57.0000              | 56.0000           | (1.754)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.45  | Put  | Currency Future | 278.0000             | 200.0000          | (28.058)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.55  | Call | Currency Future | 1,655.0000           | 1,975.0000        | 19.335            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.80  | Put  | Currency Future | 2,832.0000           | 2,550.0000        | (9.958)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.00  | Call | Currency Future | 157.0000             | 195.0000          | 24.204            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.10  | Put  | Currency Future | 2,193.0000           | 1,927.0000        | (12.130)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.40  | Put  | Currency Future | 2,465.0000           | 2,190.0000        | (11.156)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.50  | Put  | Currency Future | 298.0000             | 214.0000          | (28.188)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.70  | Call | Currency Future | 825.0000             | 1,041.0000        | 26.182            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.15  | Call | Currency Future | 2,038.0000           | 2,358.0000        | 15.702            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.00  | Call | Currency Future | 388.0000             | 489.0000          | 26.031            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.40  | Call | Currency Future | 320.0000             | 399.0000          | 24.688            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.40  | Call | Currency Future | 203.0000             | 252.0000          | 24.138            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.50  | Call | Currency Future | 937.0000             | 1,176.0000        | 25.507            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.80  | Call | Currency Future | 2,379.0000           | 2,698.0000        | 13.409            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.60  | Call | Currency Future | 292.0000             | 363.0000          | 24.315            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.60  | Put  | Currency Future | 12.0000              | 7.0000            | (41.667)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.30  | Call | Currency Future | 335.0000             | 419.0000          | 25.075            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.80  | Put  | Currency Future | 1,092.0000           | 882.0000          | (19.231)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.40  | Call | Currency Future | 998.0000             | 1,249.0000        | 25.150            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.40  | Call | Currency Future | 1,796.0000           | 2,118.0000        | 17.929            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.20  | Put  | Currency Future | 2,283.0000           | 2,014.0000        | (11.783)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.60  | Call | Currency Future | 3,551.0000           | 3,869.0000        | 8.955             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.10  | Call | Currency Future | 4,043.0000           | 4,365.0000        | 7.964             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.40  | Call | Currency Future | 1,796.0000           | 2,118.0000        | 17.929            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.60  | Put  | Currency Future | 341.0000             | 244.0000          | (28.446)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.20  | Call | Currency Future | 222.0000             | 276.0000          | 24.324            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.35  | Call | Currency Future | 327.0000             | 409.0000          | 25.076            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.10  | Call | Currency Future | 637.0000             | 818.0000          | 28.414            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.00  | Call | Currency Future | 243.0000             | 303.0000          | 24.691            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.40  | Put  | Currency Future | 259.0000             | 187.0000          | (27.799)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.60  | Put  | Currency Future | 1,753.0000           | 1,500.0000        | (14.432)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 14.60  | Call | Currency Future | 479.0000             | 607.0000          | 26.722            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.70  | Call | Currency Future | 454.0000             | 575.0000          | 26.652            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.10  | Call | Currency Future | 4,043.0000           | 4,365.0000        | 7.964             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.85  | Call | Currency Future | 749.0000             | 952.0000          | 27.103            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.00  | Put  | Currency Future | 1,249.0000           | 1,027.0000        | (17.774)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.60  | Put  | Currency Future | 940.0000             | 745.0000          | (20.745)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.50  | Call | Currency Future | 506.0000             | 642.0000          | 26.877            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.10  | Put  | Currency Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.85  | Put  | Currency Future | 460.0000             | 340.0000          | (26.087)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.55  | Call | Currency Future | 908.0000             | 1,141.0000        | 25.661            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.40  | Put  | Currency Future | 1,581.0000           | 1,337.0000        | (15.433)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.60  | Put  | Currency Future | 2,648.0000           | 2,369.0000        | (10.536)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.10  | Put  | Currency Future | 24.0000              | 19.0000           | (20.833)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.00  | Call | Currency Future | 1,283.0000           | 1,565.0000        | 21.980            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.40  | Call | Currency Future | 2,769.0000           | 3,089.0000        | 11.557            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.10  | Call | Currency Future | 3,063.0000           | 3,381.0000        | 10.382            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.10  | Put  | Currency Future | 598.0000             | 456.0000          | (23.746)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.15  | Call | Currency Future | 227.0000             | 283.0000          | 24.670            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.30  | Put  | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.10  | Call | Currency Future | 637.0000             | 818.0000          | 28.414            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.80  | Put  | Currency Future | 40.0000              | 36.0000           | (10.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.15  | Put  | Currency Future | 2,238.0000           | 1,971.0000        | (11.930)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.85  | Put  | Currency Future | 113.0000             | 80.0000           | (29.204)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.30  | Call | Currency Future | 567.0000             | 724.0000          | 27.690            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.70  | Put  | Currency Future | 2,740.0000           | 2,459.0000        | (10.255)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.90  | Put  | Currency Future | 486.0000             | 361.0000          | (25.720)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.70  | Put  | Currency Future | 386.0000             | 278.0000          | (27.979)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.70  | Put  | Currency Future | 1,841.0000           | 1,584.0000        | (13.960)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.60  | Call | Currency Future | 186.0000             | 231.0000          | 24.194            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.30  | Put  | Currency Future | 728.0000             | 562.0000          | (22.802)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.35  | Put  | Currency Future | 241.0000             | 175.0000          | (27.386)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.40  | Put  | Currency Future | 57.0000              | 56.0000           | (1.754)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.10  | Put  | Currency Future | 598.0000             | 456.0000          | (23.746)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.10  | Put  | Currency Future | 1,330.0000           | 1,102.0000        | (17.143)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.35  | Call | Currency Future | 1,030.0000           | 1,287.0000        | 24.951            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.45  | Put  | Currency Future | 2,510.0000           | 2,235.0000        | (10.956)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 15.80  | Put  | Currency Future | 1,928.0000           | 1,669.0000        | (13.434)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.70  | Call | Currency Future | 179.0000             | 221.0000          | 23.464            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.90  | Call | Currency Future | 725.0000             | 923.0000          | 27.310            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.45  | Call | Currency Future | 199.0000             | 247.0000          | 24.121            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.20  | Put  | Currency Future | 662.0000             | 508.0000          | (23.263)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.90  | Put  | Currency Future | 2,015.0000           | 1,754.0000        | (12.953)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.60  | Call | Currency Future | 880.0000             | 1,106.0000        | 25.682            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.80  | Call | Currency Future | 1,443.0000           | 1,739.0000        | 20.513            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.55  | Put  | Currency Future | 2,602.0000           | 2,324.0000        | (10.684)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.85  | Put  | Currency Future | 1,971.0000           | 1,711.0000        | (13.191)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.20  | Call | Currency Future | 3,944.0000           | 4,265.0000        | 8.139             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.90  | Call | Currency Future | 254.0000             | 316.0000          | 24.409            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.80  | Put  | Currency Future | 104.0000             | 77.0000           | (25.962)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.85  | Call | Currency Future | 260.0000             | 323.0000          | 24.231            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.20  | Put  | Currency Future | 5.0000               | 3.0000            | (40.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.10  | Call | Currency Future | 369.0000             | 464.0000          | 25.745            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.35  | Put  | Currency Future | 3,346.0000           | 3,056.0000        | (8.667)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.65  | Call | Currency Future | 466.0000             | 591.0000          | 26.824            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.00  | Call | Currency Future | 3,161.0000           | 3,478.0000        | 10.028            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.35  | Call | Currency Future | 3,796.0000           | 4,116.0000        | 8.430             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.35  | Call | Currency Future | 135.0000             | 168.0000          | 24.444            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.85  | Call | Currency Future | 1,402.0000           | 1,692.0000        | 20.685            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.00  | Put  | Currency Future | 22.0000              | 16.0000           | (27.273)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.15  | Call | Currency Future | 3,013.0000           | 3,332.0000        | 10.587            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.80  | Put  | Currency Future | 435.0000             | 318.0000          | (26.897)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.65  | Put  | Currency Future | 977.0000             | 779.0000          | (20.266)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.20  | Call | Currency Future | 600.0000             | 770.0000          | 28.333            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.20  | Put  | Currency Future | 1,413.0000           | 1,179.0000        | (16.561)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.00  | Put  | Currency Future | 144.0000             | 103.0000          | (28.472)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.80  | Call | Currency Future | 774.0000             | 981.0000          | 26.744            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.25  | Put  | Currency Future | 1,454.0000           | 1,218.0000        | (16.231)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.80  | Call | Currency Future | 267.0000             | 331.0000          | 23.970            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.85  | Put  | Currency Future | 2,879.0000           | 2,596.0000        | (9.830)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.90  | Put  | Currency Future | 123.0000             | 87.0000           | (29.268)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.55  | Call | Currency Future | 191.0000             | 236.0000          | 23.560            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.25  | Call | Currency Future | 343.0000             | 430.0000          | 25.364            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 11.30  | Put  | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.30  | Call | Currency Future | 140.0000             | 171.0000          | 22.143            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.75  | Call | Currency Future | 102.0000             | 139.0000          | 36.275            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.50  | Put  | Currency Future | 10.0000              | 6.0000            | (40.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.85  | Call | Currency Future | 167.0000             | 208.0000          | 24.551            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.90  | Call | Currency Future | 1,362.0000           | 1,649.0000        | 21.072            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.50  | Put  | Currency Future | 2,556.0000           | 2,279.0000        | (10.837)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.95  | Put  | Currency Future | 2,972.0000           | 2,687.0000        | (9.590)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.70  | Put  | Currency Future | 14.0000              | 9.0000            | (35.714)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.05  | Call | Currency Future | 237.0000             | 297.0000          | 25.316            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.60  | Call | Currency Future | 1,612.0000           | 1,927.0000        | 19.541            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.55  | Call | Currency Future | 908.0000             | 1,141.0000        | 25.661            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.50  | Call | Currency Future | 195.0000             | 241.0000          | 23.590            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.95  | Call | Currency Future | 161.0000             | 199.0000          | 23.602            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.60  | Call | Currency Future | 3,551.0000           | 3,869.0000        | 8.955             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.05  | Put  | Currency Future | 2,148.0000           | 1,884.0000        | (12.291)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.55  | Put  | Currency Future | 319.0000             | 229.0000          | (28.213)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.30  | Put  | Currency Future | 3,301.0000           | 3,009.0000        | (8.846)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.75  | Put  | Currency Future | 3,713.0000           | 3,427.0000        | (7.703)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.80   | Put  | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.25  | Put  | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.15  | Call | Currency Future | 618.0000             | 794.0000          | 28.479            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 18.10  | Call | Currency Future | 79.0000              | 110.0000          | 39.241            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.95  | Call | Currency Future | 3,210.0000           | 3,526.0000        | 9.844             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.60  | Put  | Currency Future | 12.0000              | 7.0000            | (41.667)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.15  | Put  | Currency Future | 629.0000             | 482.0000          | (23.370)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 18.10  | Put  | Currency Future | 4,040.0000           | 3,748.0000        | (7.228)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.95  | Call | Currency Future | 398.0000             | 502.0000          | 26.131            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.60  | Put  | Currency Future | 940.0000             | 745.0000          | (20.745)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.40  | Put  | Currency Future | 8.0000               | 5.0000            | (37.500)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.95  | Call | Currency Future | 1,322.0000           | 1,607.0000        | 21.558            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.75  | Put  | Currency Future | 1,884.0000           | 1,626.0000        | (13.694)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.60  | Call | Currency Future | 479.0000             | 607.0000          | 26.722            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.00  | Put  | Currency Future | 2,104.0000           | 1,841.0000        | (12.500)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.95  | Put  | Currency Future | 134.0000             | 95.0000           | (29.104)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.75  | Call | Currency Future | 273.0000             | 338.0000          | 23.810            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 9.90   | Call | Currency Future | 4,241.0000           | 4,564.0000        | 7.616             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.40  | Call | Currency Future | 3,747.0000           | 4,067.0000        | 8.540             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.20  | Call | Currency Future | 1,133.0000           | 1,403.0000        | 23.831            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.95  | Put  | Currency Future | 1,209.0000           | 990.0000          | (18.114)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.90   | Put  | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.20  | Call | Currency Future | 351.0000             | 441.0000          | 25.641            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.35  | Put  | Currency Future | 1,538.0000           | 1,297.0000        | (15.670)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.70  | Call | Currency Future | 3,453.0000           | 3,771.0000        | 9.209             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.20  | Call | Currency Future | 2,964.0000           | 3,284.0000        | 10.796            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.95  | Put  | Currency Future | 21.0000              | 14.0000           | (33.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.70  | Put  | Currency Future | 1,015.0000           | 813.0000          | (19.901)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.20  | Put  | Currency Future | 26.0000              | 22.0000           | (15.385)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.90  | Put  | Currency Future | 0.0000               | 13.0000           | 100.000           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.50  | Call | Currency Future | 305.0000             | 380.0000          | 24.590            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.25  | Call | Currency Future | 2,915.0000           | 3,236.0000        | 11.012            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.70  | Call | Currency Future | 280.0000             | 346.0000          | 23.571            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.90  | Call | Currency Future | 0.0000               | 3,575.0000        | 100.000           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.50  | Put  | Currency Future | 1,667.0000           | 1,418.0000        | (14.937)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.45  | Put  | Currency Future | 9.0000               | 5.0000            | (44.444)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.65  | Put  | Currency Future | 2,694.0000           | 2,414.0000        | (10.393)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.30  | Call | Currency Future | 212.0000             | 264.0000          | 24.528            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.45  | Call | Currency Future | 3,698.0000           | 4,017.0000        | 8.626             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.10  | Call | Currency Future | 151.0000             | 186.0000          | 23.179            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.30  | Put  | Currency Future | 2,373.0000           | 2,102.0000        | (11.420)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.15  | Call | Currency Future | 360.0000             | 452.0000          | 25.556            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 17.10  | Put  | Currency Future | 3,112.0000           | 2,824.0000        | (9.254)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.85   | Call | Currency Future | 4,291.0000           | 4,613.0000        | 7.504             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.15  | Put  | Currency Future | 1,371.0000           | 1,140.0000        | (16.849)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.20  | Put  | Currency Future | 194.0000             | 140.0000          | (27.835)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.65  | Call | Currency Future | 182.0000             | 226.0000          | 24.176            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.85   | Put  | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.35  | Put  | Currency Future | 762.0000             | 590.0000          | (22.572)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.25  | Call | Currency Future | 583.0000             | 747.0000          | 28.130            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.65  | Call | Currency Future | 3,502.0000           | 3,820.0000        | 9.081             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.15  | Put  | Currency Future | 25.0000              | 20.0000           | (20.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.85  | Call | Currency Future | 260.0000             | 323.0000          | 24.231            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 10.65  | Put  | Currency Future | 13.0000              | 8.0000            | (38.462)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.35  | Call | Currency Future | 551.0000             | 702.0000          | 27.405            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.65  | Call | Currency Future | 286.0000             | 354.0000          | 23.776            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.95  | Call | Currency Future | 248.0000             | 310.0000          | 25.000            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.85  | Put  | Currency Future | 1,130.0000           | 917.0000          | (18.850)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.95  | Put  | Currency Future | 2,060.0000           | 1,797.0000        | (12.767)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.85  | Call | Currency Future | 419.0000             | 530.0000          | 26.492            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.70   | Call | Currency Future | 4,440.0000           | 4,763.0000        | 7.275             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.75  | Call | Currency Future | 175.0000             | 217.0000          | 24.000            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.85  | Put  | Currency Future | 19.0000              | 12.0000           | (36.842)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.70   | Put  | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.85  | Call | Currency Future | 3,307.0000           | 3,624.0000        | 9.586             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.50  | Call | Currency Future | 3,648.0000           | 3,968.0000        | 8.772             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.65  | Put  | Currency Future | 363.0000             | 260.0000          | (28.375)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.65  | Put  | Currency Future | 1,797.0000           | 1,542.0000        | (14.190)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.60  | Call | Currency Future | 880.0000             | 1,106.0000        | 25.682            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.05  | Call | Currency Future | 4,093.0000           | 4,414.0000        | 7.843             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.30  | Call | Currency Future | 2,867.0000           | 3,187.0000        | 11.161            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.05  | Put  | Currency Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.15  | Put  | Currency Future | 5.0000               | 3.0000            | (40.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.75  | Put  | Currency Future | 2,786.0000           | 2,504.0000        | (10.122)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.65  | Call | Currency Future | 852.0000             | 1,072.0000        | 25.822            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.85  | Put  | Currency Future | 1,971.0000           | 1,711.0000        | (13.191)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.25  | Put  | Currency Future | 2,328.0000           | 2,058.0000        | (11.598)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.35  | Put  | Currency Future | 7.0000               | 4.0000            | (42.857)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.60  | Put  | Currency Future | 341.0000             | 244.0000          | (28.446)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.85  | Call | Currency Future | 749.0000             | 952.0000          | 27.103            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.30  | Call | Currency Future | 3,845.0000           | 4,166.0000        | 8.349             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.30  | Call | Currency Future | 0.0000               | 1,325.0000        | 100.000           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.85  | Put  | Currency Future | 460.0000             | 340.0000          | (26.087)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.05  | Put  | Currency Future | 1,290.0000           | 1,064.0000        | (17.519)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.45  | Call | Currency Future | 312.0000             | 389.0000          | 24.679            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.30  | Call | Currency Future | 1,062.0000           | 1,325.0000        | 24.765            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.05  | Call | Currency Future | 378.0000             | 476.0000          | 25.926            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 15.45  | Put  | Currency Future | 1,624.0000           | 1,377.0000        | (15.209)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.05  | Call | Currency Future | 1,245.0000           | 1,523.0000        | 22.329            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 14.25  | Put  | Currency Future | 694.0000             | 535.0000          | (22.911)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 16.25  | Call | Currency Future | 217.0000             | 270.0000          | 24.424            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.25  | Call | Currency Future | 1,097.0000           | 1,363.0000        | 24.248            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.05  | Put  | Currency Future | 23.0000              | 17.0000           | (26.087)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.15  | Call | Currency Future | 3,993.0000           | 4,315.0000        | 8.064             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.05  | Call | Currency Future | 3,112.0000           | 3,429.0000        | 10.186            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 9.80   | Call | Currency Future | 4,341.0000           | 4,663.0000        | 7.418             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.45  | Call | Currency Future | 520.0000             | 661.0000          | 27.115            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.25  | Call | Currency Future | 3,895.0000           | 4,216.0000        | 8.241             | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.45  | Put  | Currency Future | 832.0000             | 649.0000          | (21.995)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.10  | Call | Currency Future | 1,207.0000           | 1,483.0000        | 22.867            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 10.25  | Put  | Currency Future | 6.0000               | 3.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.10  | Put  | Currency Future | 168.0000             | 121.0000          | (27.976)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.30  | Put  | Currency Future | 0.0000               | 163.0000          | 100.000           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.55  | Put  | Currency Future | 903.0000             | 713.0000          | (21.041)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.20  | Put  | Currency Future | 50.0000              | 48.0000           | (4.000)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.70  | Put  | Currency Future | 88.0000              | 71.0000           | (19.318)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.05  | Put  | Currency Future | 156.0000             | 111.0000          | (28.846)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.70  | Call | Currency Future | 1,526.0000           | 1,833.0000        | 20.118            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 13.25  | Put  | Currency Future | 208.0000             | 151.0000          | (27.404)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.15  | Call | Currency Future | 618.0000             | 794.0000          | 28.479            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.20  | Call | Currency Future | 1,989.0000           | 2,310.0000        | 16.139            | 0            | 0           | 200           |
| 17/12/2008 | € / R 2009/03/16 | 13.30  | Put  | Currency Future | 223.0000             | 163.0000          | (26.906)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.90  | Put  | Currency Future | 42.0000              | 38.0000           | (9.524)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.05  | Call | Currency Future | 658.0000             | 843.0000          | 28.116            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.15  | Put  | Currency Future | 629.0000             | 482.0000          | (23.370)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.00  | Call | Currency Future | 680.0000             | 869.0000          | 27.794            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.90  | Call | Currency Future | 2,281.0000           | 2,600.0000        | 13.985            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.90  | Put  | Currency Future | 1,170.0000           | 953.0000          | (18.547)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.05  | Put  | Currency Future | 569.0000             | 431.0000          | (24.253)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.90  | Call | Currency Future | 409.0000             | 516.0000          | 26.161            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.40  | Put  | Currency Future | 796.0000             | 619.0000          | (22.236)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.40  | Call | Currency Future | 535.0000             | 681.0000          | 27.290            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.55  | Call | Currency Future | 492.0000             | 625.0000          | 27.033            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 14.00  | Put  | Currency Future | 541.0000             | 407.0000          | (24.769)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.30  | Put  | Currency Future | 53.0000              | 52.0000           | (1.887)           | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/03/16 | 12.25  | Put  | Currency Future | 52.0000              | 50.0000           | (3.846)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.30  | Call | Currency Future | 1,892.0000           | 2,214.0000        | 17.019            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.95  | Call | Currency Future | 2,232.0000           | 2,552.0000        | 14.337            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.85  | Put  | Currency Future | 41.0000              | 37.0000           | (9.756)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.95  | Put  | Currency Future | 44.0000              | 40.0000           | (9.091)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.05  | Put  | Currency Future | 46.0000              | 43.0000           | (6.522)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.05  | Call | Currency Future | 2,135.0000           | 2,455.0000        | 14.988            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.80  | Call | Currency Future | 2,379.0000           | 2,698.0000        | 13.409            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.85  | Call | Currency Future | 2,330.0000           | 2,649.0000        | 13.691            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.80  | Put  | Currency Future | 40.0000              | 36.0000           | (10.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.55  | Call | Currency Future | 2,623.0000           | 2,942.0000        | 12.162            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.75  | Put  | Currency Future | 39.0000              | 34.0000           | (12.821)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.55  | Put  | Currency Future | 34.0000              | 30.0000           | (11.765)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.65  | Put  | Currency Future | 37.0000              | 32.0000           | (13.514)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.65  | Call | Currency Future | 2,525.0000           | 2,844.0000        | 12.634            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.70  | Put  | Currency Future | 38.0000              | 33.0000           | (13.158)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.70  | Call | Currency Future | 2,477.0000           | 2,795.0000        | 12.838            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.60  | Put  | Currency Future | 35.0000              | 31.0000           | (11.429)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.00  | Put  | Currency Future | 45.0000              | 41.0000           | (8.889)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.00  | Call | Currency Future | 2,184.0000           | 2,503.0000        | 14.606            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.60  | Call | Currency Future | 2,574.0000           | 2,893.0000        | 12.393            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.50  | Put  | Currency Future | 32.0000              | 29.0000           | (9.375)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.50  | Call | Currency Future | 2,671.0000           | 2,991.0000        | 11.981            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.25  | Call | Currency Future | 1,941.0000           | 2,262.0000        | 16.538            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.75  | Call | Currency Future | 2,428.0000           | 2,747.0000        | 13.138            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.55  | Call | Currency Future | 1,655.0000           | 1,975.0000        | 19.335            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.55  | Put  | Currency Future | 67.0000              | 63.0000           | (5.970)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.65  | Call | Currency Future | 1,569.0000           | 1,880.0000        | 19.822            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.65  | Put  | Currency Future | 80.0000              | 68.0000           | (15.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.75  | Call | Currency Future | 1,485.0000           | 1,786.0000        | 20.269            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.75  | Put  | Currency Future | 96.0000              | 74.0000           | (22.917)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.60  | Call | Currency Future | 1,612.0000           | 1,927.0000        | 19.541            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.60  | Put  | Currency Future | 73.0000              | 65.0000           | (10.959)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.35  | Put  | Currency Future | 55.0000              | 54.0000           | (1.818)           | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 12.35  | Call | Currency Future | 1,844.0000           | 2,166.0000        | 17.462            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/03/16 | 11.85  | Put  | Currency Future | 41.0000              | 37.0000           | (9.756)           | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R            | 2009/03/16 | 11.65  | Put  | Currency Future | 37.0000              | 32.0000           | (13.514)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.65  | Call | Currency Future | 2,525.0000           | 2,844.0000        | 12.634            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 11.85  | Call | Currency Future | 2,330.0000           | 2,649.0000        | 13.691            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.35  | Put  | Currency Future | 55.0000              | 54.0000           | (1.818)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.35  | Call | Currency Future | 1,844.0000           | 2,166.0000        | 17.462            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.45  | Put  | Currency Future | 59.0000              | 58.0000           | (1.695)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.30  | Put  | Currency Future | 53.0000              | 52.0000           | (1.887)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.30  | Call | Currency Future | 1,892.0000           | 2,214.0000        | 17.019            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.45  | Call | Currency Future | 1,747.0000           | 2,070.0000        | 18.489            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.10  | Call | Currency Future | 2,086.0000           | 2,407.0000        | 15.388            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.50  | Put  | Currency Future | 60.0000              | 60.0000           | -                 | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.50  | Call | Currency Future | 1,699.0000           | 2,022.0000        | 19.011            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.85  | Put  | Currency Future | 113.0000             | 80.0000           | (29.204)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.85  | Call | Currency Future | 1,402.0000           | 1,692.0000        | 20.685            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.10  | Put  | Currency Future | 47.0000              | 45.0000           | (4.255)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.15  | Call | Currency Future | 2,038.0000           | 2,358.0000        | 15.702            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.15  | Put  | Currency Future | 49.0000              | 46.0000           | (6.122)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.05  | Put  | Currency Future | 46.0000              | 43.0000           | (6.522)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.10  | Call | Currency Future | 2,086.0000           | 2,407.0000        | 15.388            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.10  | Put  | Currency Future | 47.0000              | 45.0000           | (4.255)           | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/03/16 | 12.05  | Call | Currency Future | 2,135.0000           | 2,455.0000        | 14.988            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 |        |      | Currency Future | 14.3680              | 14.6978           | 2.295             | 0.0000       | 0.0000      | 2,585         |
| 17/12/2008 | € / R            | 2009/06/12 | 14.35  | Call | Currency Future | 937.0000             | 1,103.0000        | 17.716            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.70  | Put  | Currency Future | 252.0000             | 206.0000          | (18.254)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.90  | Call | Currency Future | 1,125.0000           | 1,353.0000        | 20.267            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.60  | Call | Currency Future | 850.0000             | 1,007.0000        | 18.471            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.35  | Put  | Currency Future | 919.0000             | 755.0000          | (17.845)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.40  | Put  | Currency Future | 951.0000             | 784.0000          | (17.560)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.85  | Call | Currency Future | 1,153.0000           | 1,384.0000        | 20.035            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.30  | Call | Currency Future | 2,237.0000           | 2,535.0000        | 13.321            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.85  | Put  | Currency Future | 1,250.0000           | 1,066.0000        | (14.720)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.85  | Put  | Currency Future | 635.0000             | 536.0000          | (15.591)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.95  | Call | Currency Future | 730.0000             | 880.0000          | 20.548            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 14.95  | Put  | Currency Future | 1,312.0000           | 1,133.0000        | (13.643)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.55  | Put  | Currency Future | 512.0000             | 429.0000          | (16.211)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/06/12 | 12.70  | Call | Currency Future | 1,920.0000           | 2,203.0000        | 14.740            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.90  | Put  | Currency Future | 657.0000             | 555.0000          | (15.525)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.85  | Call | Currency Future | 768.0000             | 914.0000          | 19.010            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.90  | Put  | Currency Future | 302.0000             | 248.0000          | (17.881)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.75  | Put  | Currency Future | 1,184.0000           | 1,002.0000        | (15.372)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.75  | Call | Currency Future | 802.0000             | 950.0000          | 18.454            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.80  | Call | Currency Future | 1,181.0000           | 1,415.0000        | 19.814            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.05  | Put  | Currency Future | 344.0000             | 284.0000          | (17.442)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.55  | Put  | Currency Future | 1,048.0000           | 877.0000          | (16.317)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.75  | Call | Currency Future | 1,210.0000           | 1,446.0000        | 19.504            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.25  | Put  | Currency Future | 856.0000             | 703.0000          | (17.874)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.75  | Put  | Currency Future | 592.0000             | 498.0000          | (15.878)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.15  | Call | Currency Future | 2,362.0000           | 2,664.0000        | 12.786            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.05  | Call | Currency Future | 693.0000             | 848.0000          | 22.367            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.05  | Call | Currency Future | 1,662.0000           | 1,932.0000        | 16.245            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.05  | Put  | Currency Future | 129.0000             | 104.0000          | (19.380)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.45  | Call | Currency Future | 901.0000             | 1,062.0000        | 17.869            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.60  | Put  | Currency Future | 532.0000             | 445.0000          | (16.353)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.05  | Call | Currency Future | 2,447.0000           | 2,752.0000        | 12.464            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.55  | Call | Currency Future | 866.0000             | 1,025.0000        | 18.360            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.15  | Call | Currency Future | 1,011.0000           | 1,206.0000        | 19.288            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.10  | Put  | Currency Future | 137.0000             | 110.0000          | (19.708)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.45  | Put  | Currency Future | 983.0000             | 815.0000          | (17.091)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.15  | Put  | Currency Future | 793.0000             | 658.0000          | (17.024)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.10  | Call | Currency Future | 2,405.0000           | 2,708.0000        | 12.599            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.60  | Put  | Currency Future | 1,748.0000           | 1,551.0000        | (11.270)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.60  | Put  | Currency Future | 1,082.0000           | 909.0000          | (15.989)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.05  | Call | Currency Future | 1,050.0000           | 1,264.0000        | 20.381            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.70  | Put  | Currency Future | 572.0000             | 480.0000          | (16.084)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.60  | Call | Currency Future | 1,997.0000           | 2,284.0000        | 14.372            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.80  | Call | Currency Future | 788.0000             | 932.0000          | 18.274            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.05  | Put  | Currency Future | 1,375.0000           | 1,200.0000        | (12.727)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.05  | Put  | Currency Future | 732.0000             | 616.0000          | (15.847)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.55  | Call | Currency Future | 1,330.0000           | 1,576.0000        | 18.496            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.60  | Call | Currency Future | 516.0000             | 649.0000          | 25.775            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.90  | Call | Currency Future | 1,125.0000           | 1,353.0000        | 20.267            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/06/12 | 13.70  | Call | Currency Future | 1,240.0000           | 1,478.0000        | 19.194            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.20  | Call | Currency Future | 1,558.0000           | 1,821.0000        | 16.881            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.85  | Call | Currency Future | 1,807.0000           | 2,085.0000        | 15.385            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.80  | Put  | Currency Future | 1,220.0000           | 1,034.0000        | (15.246)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.90  | Call | Currency Future | 749.0000             | 897.0000          | 19.760            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.00  | Call | Currency Future | 1,071.0000           | 1,293.0000        | 20.728            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.90  | Put  | Currency Future | 657.0000             | 555.0000          | (15.525)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.65  | Call | Currency Future | 2,799.0000           | 3,112.0000        | 11.183            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.90  | Put  | Currency Future | 1,281.0000           | 1,099.0000        | (14.208)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.00  | Put  | Currency Future | 703.0000             | 595.0000          | (15.363)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.20  | Put  | Currency Future | 390.0000             | 323.0000          | (17.179)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.60  | Put  | Currency Future | 1,082.0000           | 909.0000          | (15.989)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.30  | Call | Currency Future | 607.0000             | 755.0000          | 24.382            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.40  | Call | Currency Future | 919.0000             | 1,082.0000        | 17.737            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.00  | Call | Currency Future | 1,698.0000           | 1,969.0000        | 15.960            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.60  | Put  | Currency Future | 229.0000             | 186.0000          | (18.777)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.30  | Call | Currency Future | 956.0000             | 1,124.0000        | 17.573            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.30  | Put  | Currency Future | 1,539.0000           | 1,357.0000        | (11.826)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.30  | Put  | Currency Future | 169.0000             | 137.0000          | (18.935)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.85  | Put  | Currency Future | 103.0000             | 82.0000           | (20.388)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.30  | Put  | Currency Future | 888.0000             | 726.0000          | (18.243)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.80  | Put  | Currency Future | 1,220.0000           | 1,034.0000        | (15.246)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.85  | Call | Currency Future | 2,621.0000           | 2,930.0000        | 11.789            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.40  | Call | Currency Future | 919.0000             | 1,082.0000        | 17.737            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.60  | Call | Currency Future | 1,300.0000           | 1,543.0000        | 18.692            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.65  | Put  | Currency Future | 81.0000              | 64.0000           | (20.988)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.40  | Put  | Currency Future | 951.0000             | 784.0000          | (17.560)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.80  | Call | Currency Future | 788.0000             | 932.0000          | 18.274            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.40  | Call | Currency Future | 2,156.0000           | 2,450.0000        | 13.636            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.85  | Put  | Currency Future | 289.0000             | 237.0000          | (17.993)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.60  | Call | Currency Future | 850.0000             | 1,007.0000        | 18.471            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.40  | Put  | Currency Future | 188.0000             | 152.0000          | (19.149)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.15  | Put  | Currency Future | 144.0000             | 116.0000          | (19.444)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.50  | Put  | Currency Future | 1,677.0000           | 1,485.0000        | (11.449)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.80  | Call | Currency Future | 1,844.0000           | 2,124.0000        | 15.184            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.50  | Call | Currency Future | 545.0000             | 683.0000          | 25.321            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/06/12 | 14.10  | Call | Currency Future | 1,030.0000           | 1,235.0000        | 19.903            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.30  | Call | Currency Future | 607.0000             | 755.0000          | 24.382            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.10  | Put  | Currency Future | 762.0000             | 637.0000          | (16.404)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.90  | Call | Currency Future | 1,770.0000           | 2,046.0000        | 15.593            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.40  | Call | Currency Future | 575.0000             | 718.0000          | 24.870            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.65  | Call | Currency Future | 1,269.0000           | 1,510.0000        | 18.991            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.80  | Put  | Currency Future | 276.0000             | 226.0000          | (18.116)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.15  | Put  | Currency Future | 374.0000             | 310.0000          | (17.112)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.25  | Call | Currency Future | 974.0000             | 1,151.0000        | 18.172            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.00  | Put  | Currency Future | 330.0000             | 272.0000          | (17.576)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.10  | Put  | Currency Future | 762.0000             | 637.0000          | (16.404)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.65  | Put  | Currency Future | 551.0000             | 463.0000          | (15.971)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.10  | Call | Currency Future | 1,030.0000           | 1,235.0000        | 19.903            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.10  | Put  | Currency Future | 1,407.0000           | 1,235.0000        | (12.225)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.30  | Put  | Currency Future | 1,539.0000           | 1,357.0000        | (11.826)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.40  | Put  | Currency Future | 1,607.0000           | 1,420.0000        | (11.637)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.80  | Call | Currency Future | 1,181.0000           | 1,415.0000        | 19.814            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.00  | Call | Currency Future | 711.0000             | 864.0000          | 21.519            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.80  | Put  | Currency Future | 613.0000             | 517.0000          | (15.661)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.10  | Call | Currency Future | 675.0000             | 833.0000          | 23.407            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.15  | Call | Currency Future | 1,592.0000           | 1,857.0000        | 16.646            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.00  | Put  | Currency Future | 1,343.0000           | 1,166.0000        | (13.179)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.40  | Call | Currency Future | 1,425.0000           | 1,679.0000        | 17.825            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.25  | Put  | Currency Future | 406.0000             | 337.0000          | (16.995)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.40  | Put  | Currency Future | 457.0000             | 381.0000          | (16.630)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.40  | Call | Currency Future | 1,425.0000           | 1,679.0000        | 17.825            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.25  | Call | Currency Future | 1,524.0000           | 1,785.0000        | 17.126            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.60  | Call | Currency Future | 1,300.0000           | 1,543.0000        | 18.692            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.40  | Put  | Currency Future | 457.0000             | 381.0000          | (16.630)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.10  | Call | Currency Future | 1,627.0000           | 1,894.0000        | 16.411            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.60  | Put  | Currency Future | 532.0000             | 445.0000          | (16.353)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.10  | Put  | Currency Future | 359.0000             | 296.0000          | (17.549)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.50  | Put  | Currency Future | 493.0000             | 412.0000          | (16.430)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.50  | Call | Currency Future | 1,361.0000           | 1,610.0000        | 18.295            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.15  | Put  | Currency Future | 793.0000             | 658.0000          | (17.024)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.55  | Put  | Currency Future | 512.0000             | 429.0000          | (16.211)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/06/12 | 14.15  | Call | Currency Future | 1,011.0000           | 1,206.0000        | 19.288            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.80  | Put  | Currency Future | 613.0000             | 517.0000          | (15.661)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.05  | Put  | Currency Future | 732.0000             | 616.0000          | (15.847)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.05  | Call | Currency Future | 1,050.0000           | 1,264.0000        | 20.381            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.65  | Put  | Currency Future | 551.0000             | 463.0000          | (15.971)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.15  | Call | Currency Future | 1,592.0000           | 1,857.0000        | 16.646            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.95  | Call | Currency Future | 1,098.0000           | 1,323.0000        | 20.492            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.95  | Put  | Currency Future | 680.0000             | 575.0000          | (15.441)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.30  | Put  | Currency Future | 423.0000             | 351.0000          | (17.021)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.35  | Call | Currency Future | 1,458.0000           | 1,714.0000        | 17.558            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.15  | Put  | Currency Future | 374.0000             | 310.0000          | (17.112)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.45  | Put  | Currency Future | 475.0000             | 396.0000          | (16.632)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.65  | Call | Currency Future | 833.0000             | 987.0000          | 18.487            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.65  | Put  | Currency Future | 1,115.0000           | 940.0000          | (15.695)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.35  | Put  | Currency Future | 440.0000             | 366.0000          | (16.818)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.45  | Call | Currency Future | 1,393.0000           | 1,644.0000        | 18.019            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.30  | Call | Currency Future | 1,491.0000           | 1,749.0000        | 17.304            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.90  | Put  | Currency Future | 1,281.0000           | 1,099.0000        | (14.208)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.30  | Call | Currency Future | 1,491.0000           | 1,749.0000        | 17.304            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.30  | Put  | Currency Future | 423.0000             | 351.0000          | (17.021)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.90  | Call | Currency Future | 749.0000             | 897.0000          | 19.760            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.55  | Call | Currency Future | 1,330.0000           | 1,576.0000        | 18.496            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.30  | Call | Currency Future | 956.0000             | 1,124.0000        | 17.573            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.65  | Call | Currency Future | 1,269.0000           | 1,510.0000        | 18.991            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.50  | Put  | Currency Future | 1,015.0000           | 846.0000          | (16.650)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.70  | Call | Currency Future | 2,754.0000           | 3,066.0000        | 11.329            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.50  | Call | Currency Future | 883.0000             | 1,043.0000        | 18.120            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.05  | Call | Currency Future | 2,447.0000           | 2,752.0000        | 12.464            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.05  | Put  | Currency Future | 129.0000             | 104.0000          | (19.380)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.70  | Put  | Currency Future | 86.0000              | 68.0000           | (20.930)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.80  | Put  | Currency Future | 97.0000              | 77.0000           | (20.619)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.90  | Call | Currency Future | 2,577.0000           | 2,885.0000        | 11.952            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.30  | Put  | Currency Future | 888.0000             | 726.0000          | (18.243)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.95  | Call | Currency Future | 2,533.0000           | 2,840.0000        | 12.120            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.70  | Put  | Currency Future | 1,150.0000           | 971.0000          | (15.565)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.85  | Put  | Currency Future | 103.0000             | 82.0000           | (20.388)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R 2009/06/12 | 14.20  | Put  | Currency Future | 824.0000             | 680.0000          | (17.476)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.95  | Put  | Currency Future | 115.0000             | 92.0000           | (20.000)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.55  | Put  | Currency Future | 218.0000             | 177.0000          | (18.807)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.55  | Call | Currency Future | 2,036.0000           | 2,325.0000        | 14.194            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.20  | Call | Currency Future | 992.0000             | 1,178.0000        | 18.750            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.85  | Call | Currency Future | 2,621.0000           | 2,930.0000        | 11.789            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.75  | Put  | Currency Future | 91.0000              | 73.0000           | (19.780)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.20  | Call | Currency Future | 640.0000             | 793.0000          | 23.906            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.75  | Call | Currency Future | 2,709.0000           | 3,020.0000        | 11.480            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 14.70  | Call | Currency Future | 818.0000             | 968.0000          | 18.337            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.90  | Put  | Currency Future | 109.0000             | 87.0000           | (20.183)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 15.20  | Put  | Currency Future | 1,472.0000           | 1,295.0000        | (12.024)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.00  | Call | Currency Future | 2,490.0000           | 2,796.0000        | 12.289            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.00  | Put  | Currency Future | 122.0000             | 98.0000           | (19.672)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.40  | Call | Currency Future | 2,156.0000           | 2,450.0000        | 13.636            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.40  | Put  | Currency Future | 188.0000             | 152.0000          | (19.149)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 11.80  | Call | Currency Future | 2,665.0000           | 2,975.0000        | 11.632            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.20  | Call | Currency Future | 2,320.0000           | 2,621.0000        | 12.974            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.45  | Call | Currency Future | 2,116.0000           | 2,408.0000        | 13.800            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.45  | Put  | Currency Future | 198.0000             | 160.0000          | (19.192)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.20  | Put  | Currency Future | 152.0000             | 123.0000          | (19.079)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.10  | Call | Currency Future | 2,405.0000           | 2,708.0000        | 12.599            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.10  | Put  | Currency Future | 137.0000             | 110.0000          | (19.708)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.15  | Put  | Currency Future | 144.0000             | 116.0000          | (19.444)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.15  | Call | Currency Future | 2,362.0000           | 2,664.0000        | 12.786            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.85  | Call | Currency Future | 1,807.0000           | 2,085.0000        | 15.385            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.80  | Call | Currency Future | 1,844.0000           | 2,124.0000        | 15.184            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.60  | Put  | Currency Future | 229.0000             | 186.0000          | (18.777)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 13.05  | Put  | Currency Future | 344.0000             | 284.0000          | (17.442)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.60  | Call | Currency Future | 1,997.0000           | 2,284.0000        | 14.372            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.80  | Put  | Currency Future | 276.0000             | 226.0000          | (18.116)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.95  | Put  | Currency Future | 316.0000             | 260.0000          | (17.722)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.95  | Call | Currency Future | 1,734.0000           | 2,007.0000        | 15.744            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.65  | Put  | Currency Future | 240.0000             | 196.0000          | (18.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.65  | Call | Currency Future | 1,958.0000           | 2,244.0000        | 14.607            | 0            | 0           | 0             |
| 17/12/2008 | € / R 2009/06/12 | 12.85  | Put  | Currency Future | 289.0000             | 237.0000          | (17.993)          | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | € / R            | 2009/06/12 | 13.05  | Call | Currency Future | 1,662.0000           | 1,932.0000        | 16.245            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.50  | Call | Currency Future | 2,076.0000           | 2,366.0000        | 13.969            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.55  | Put  | Currency Future | 218.0000             | 177.0000          | (18.807)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.50  | Put  | Currency Future | 208.0000             | 169.0000          | (18.750)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.55  | Call | Currency Future | 2,036.0000           | 2,325.0000        | 14.194            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.35  | Call | Currency Future | 2,196.0000           | 2,492.0000        | 13.479            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.75  | Call | Currency Future | 1,882.0000           | 2,163.0000        | 14.931            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.75  | Put  | Currency Future | 264.0000             | 216.0000          | (18.182)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.65  | Call | Currency Future | 1,958.0000           | 2,244.0000        | 14.607            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.10  | Put  | Currency Future | 359.0000             | 296.0000          | (17.549)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.90  | Call | Currency Future | 1,770.0000           | 2,046.0000        | 15.593            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.90  | Put  | Currency Future | 302.0000             | 248.0000          | (17.881)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 13.10  | Call | Currency Future | 1,627.0000           | 1,894.0000        | 16.411            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.35  | Put  | Currency Future | 178.0000             | 144.0000          | (19.101)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.30  | Put  | Currency Future | 169.0000             | 137.0000          | (18.935)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.25  | Put  | Currency Future | 161.0000             | 130.0000          | (19.255)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.25  | Call | Currency Future | 2,279.0000           | 2,577.0000        | 13.076            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.30  | Call | Currency Future | 2,237.0000           | 2,535.0000        | 13.321            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.35  | Put  | Currency Future | 178.0000             | 144.0000          | (19.101)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.35  | Call | Currency Future | 2,196.0000           | 2,492.0000        | 13.479            | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/06/12 | 12.65  | Put  | Currency Future | 240.0000             | 196.0000          | (18.333)          | 0            | 0           | 0             |
| 17/12/2008 | € / R            | 2009/09/14 |        |      | Currency Future | 14.5739              | 14.9099           | 2.305             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | ALBI             | 2009/02/05 |        |      | Index Future    | 302.4260             | 306.6090          | 1.383             | 0.0000       | 0.0000      | 607           |
| 17/12/2008 | ALBI             | 2009/05/07 |        |      | Index Future    | 310.4070             | 314.7230          | 1.390             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | ALBI             | 2009/08/06 |        |      | Index Future    | 316.8940             | 321.2480          | 1.374             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | CRD1             | 2009/02/05 |        |      | Index Future    | 124.7730             | 125.8610          | 0.872             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | CRD1             | 2009/05/07 |        |      | Index Future    | 128.1490             | 129.2700          | 0.875             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | CRD1             | 2009/08/06 |        |      | Index Future    | 131.1990             | 132.3560          | 0.882             | 0.0000       | 0.0000      | 2             |



| 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 |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | GOVI             | 2009/02/05 |        |     | jGovi        | 303.4590             | 307.4555          | 1.317             | 0.0000       | 0.0000      | 505           |
| 17/12/2008 | GOVI             | 2009/05/07 |        |     | jGovi        | 311.6700             | 315.7840          | 1.320             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | GOVI             | 2009/08/06 |        |     | jGovi        | 319.0870             | 323.3210          | 1.327             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | ILBI             | 2009/02/05 |        |     | Index Future | 339.1340             | 339.1340          | -                 | 0.0000       | 0.0000      | 2             |
| 17/12/2008 | ILBI             | 2009/05/07 |        |     | Index Future | 349.0280             | 349.0280          | -                 | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J153             | 2010/08/31 |        |     | jSwap        | 9.2440               | 9.0580            | (2.012)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J157             | 2015/09/15 |        |     | jSwap        | 8.3720               | 8.0860            | (3.416)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J186             | 2026/12/21 |        |     | jSwap        | 7.6550               | 7.4330            | (2.900)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J201             | 2014/12/22 |        |     | jSwap        | 8.5870               | 8.3100            | (3.226)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J203             | 2017/09/15 |        |     | jSwap        | 8.2720               | 8.0130            | (3.131)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J204             | 2018/12/21 |        |     | jSwap        | 8.3520               | 8.0940            | (3.089)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | J207             | 2020/01/15 |        |     | jSwap        | 8.2450               | 7.9860            | (3.141)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JBAR             | 2005/12/21 |        |     | jBar         | 11.4250              | 11.4080           | (0.149)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JFRA             | 2009/02/05 |        |     | jFra         | 10.4930              | 10.4550           | (0.362)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JFRA             | 2009/05/07 |        |     | jFra         | 8.7830               | 8.6330            | (1.708)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JFRA             | 2009/08/06 |        |     | jFra         | 7.5870               | 7.3490            | (3.137)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JFRA             | 2009/11/05 |        |     | jFra         | 7.4220               | 7.1010            | (4.325)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN02             | 2009/02/05 |        |     | jNote        | 8.1180               | 7.8650            | (3.117)           | 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 |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | JN02             | 2009/05/07 |        |     | jNote        | 7.7520               | 7.4500            | (3.896)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN02             | 2009/08/06 |        |     | jNote        | 7.6180               | 7.2810            | (4.424)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN05             | 2009/02/05 |        |     | jNote        | 8.0050               | 7.7000            | (3.810)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN05             | 2009/05/07 |        |     | jNote        | 7.8530               | 7.5340            | (4.062)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN05             | 2009/08/06 |        |     | jNote        | 7.8040               | 7.4770            | (4.190)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN10             | 2009/02/05 |        |     | jNote        | 7.9020               | 7.6310            | (3.430)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN10             | 2009/05/07 |        |     | jNote        | 7.7950               | 7.5170            | (3.566)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JN10             | 2009/08/06 |        |     | jNote        | 7.7440               | 7.4630            | (3.629)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2008/12/31 |        |     | jRod         | 11.6950              | 11.6920           | (0.026)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/01/30 |        |     | jRod         | 11.5940              | 11.5880           | (0.052)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/02/27 |        |     | jRod         | 11.4970              | 11.4870           | (0.087)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/03/31 |        |     | jRod         | 11.5380              | 11.5270           | (0.095)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/04/30 |        |     | jRod         | 11.3440              | 11.3180           | (0.229)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/05/29 |        |     | jRod         | 11.0830              | 11.0380           | (0.406)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | JROD             | 2009/06/30 |        |     | jRod         | 11.0910              | 11.0450           | (0.415)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | OTH1             | 2009/02/05 |        |     | Index Future | 294.6760             | 299.6550          | 1.690             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | OTH1             | 2009/05/07 |        |     | Index Future | 302.6500             | 307.7720          | 1.692             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | OTH1             | 2009/08/06 |        |      | Index Future          | 309.8520             | 315.1180          | 1.700             | 0.0000       | 0.0000      | 3             |
| 17/12/2008 | R153             | 2009/02/05 |        |      | Bond Future           | 7.1800               | 6.8550            | (4.526)           | 0.0000       | 0.0000      | 5,314         |
| 17/12/2008 | R153             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 4,188.0000           | 4,685.0000        | 11.867            | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/05/07 |        |      | Bond Future           | 6.5660               | 6.1690            | (6.046)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R153             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 282.0000             | 206.0000          | (26.950)          | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 3,694.0000           | 4,136.0000        | 11.965            | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/08/06 |        |      | Bond Future           | 5.9360               | 5.4320            | (8.491)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R153             | 2009/08/06 | 10.00  | Call | Option on Bond Future | 4,809.0000           | 5,238.0000        | 8.921             | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/08/06 | 10.00  | Put  | Option on Bond Future | 629.0000             | 522.0000          | (17.011)          | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/08/06 | 9.75   | Put  | Option on Bond Future | 685.0000             | 571.0000          | (16.642)          | 0            | 0           | 0             |
| 17/12/2008 | R153             | 2009/08/06 | 9.75   | Call | Option on Bond Future | 4,616.0000           | 5,037.0000        | 9.120             | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 |        |      | Bond Future           | 7.3490               | 7.0890            | (3.538)           | 7.0500       | 7.2000      | 15,199        |
| 17/12/2008 | R157             | 2009/02/05 | 8.25   | Call | Option on Bond Future | 6,030.0000           | 7,376.0000        | 22.322            | 0            | 0           | 850           |
| 17/12/2008 | R157             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 15,103.0000          | 16,707.0000       | 10.620            | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 11,148.0000          | 12,714.0000       | 14.047            | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 89.0000              | 41.0000           | (53.933)          | 0            | 0           | 850           |
| 17/12/2008 | R157             | 2009/02/05 | 8.25   | Put  | Option on Bond Future | 630.0000             | 363.0000          | (42.381)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 15.0000              | 6.0000            | (60.000)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 | 8.75   | Call | Option on Bond Future | 8,522.0000           | 10,014.0000       | 17.508            | 0            | 0           | 600           |
| 17/12/2008 | R157             | 2009/02/05 | 8.75   | Put  | Option on Bond Future | 250.0000             | 129.0000          | (48.400)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/02/05 | 9.50   | Call | Option on Bond Future | 12,473.0000          | 14,058.0000       | 12.707            | 0            | 0           | 600           |
| 17/12/2008 | R157             | 2009/02/05 | 9.50   | Put  | Option on Bond Future | 51.0000              | 22.0000           | (56.863)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/05/07 |        |      | Bond Future           | 7.1950               | 6.9200            | (3.822)           | 0.0000       | 0.0000      | 1,624         |
| 17/12/2008 | R157             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 11,041.0000          | 12,484.0000       | 13.069            | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 766.0000             | 546.0000          | (28.721)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/08/06 |        |      | Bond Future           | 7.0910               | 6.8000            | (4.104)           | 0.0000       | 0.0000      | 5,000         |
| 17/12/2008 | R157             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 22.0000              | 8.0000            | (63.636)          | 0            | 0           | 0             |
| 17/12/2008 | R157             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 11,831.0000          | 13,523.0000       | 14.301            | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | R186             | 2009/02/05 |        |      | Bond Future           | 7.2820               | 7.0550            | (3.117)           | 7.0600       | 7.0600      | 5,355         |
| 17/12/2008 | R186             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 21,244.0000          | 23,955.0000       | 12.761            | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 192.0000             | 100.0000          | (47.917)          | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/05/07 |        |      | Bond Future           | 7.1820               | 6.9480            | (3.258)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R186             | 2009/05/07 | 8.00   | Put  | Option on Bond Future | 4,270.0000           | 3,433.0000        | (19.602)          | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/05/07 | 8.00   | Call | Option on Bond Future | 13,737.0000          | 15,804.0000       | 15.047            | 0            | 0           | 2,500         |
| 17/12/2008 | R186             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 21,498.0000          | 23,990.0000       | 11.592            | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 1,761.0000           | 1,349.0000        | (23.396)          | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/08/06 |        |      | Bond Future           | 7.1230               | 6.8830            | (3.369)           | 0.0000       | 0.0000      | 2,500         |
| 17/12/2008 | R186             | 2009/08/06 | 9.00   | Put  | Option on Bond Future | 3,635.0000           | 3,055.0000        | (15.956)          | 0            | 0           | 0             |
| 17/12/2008 | R186             | 2009/08/06 | 9.00   | Call | Option on Bond Future | 23,930.0000          | 26,325.0000       | 10.008            | 0            | 0           | 0             |
| 17/12/2008 | R196             | 2009/02/05 |        |      | Bond Future           | 11.2610              | 11.2870           | 0.231             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R196             | 2009/02/05 | 10.75  | Call | Option on Bond Future | 773.0000             | 757.0000          | (2.070)           | 0            | 0           | 0             |
| 17/12/2008 | R196             | 2009/02/05 | 10.75  | Put  | Option on Bond Future | 799.0000             | 785.0000          | (1.752)           | 0            | 0           | 0             |
| 17/12/2008 | R196             | 2009/05/07 |        |      | Bond Future           | 11.3230              | 11.1860           | (1.210)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R196             | 2009/05/07 | 11.00  | Call | Option on Bond Future | 80.0000              | 94.0000           | 17.500            | 0            | 0           | 0             |
| 17/12/2008 | R196             | 2009/05/07 | 11.00  | Put  | Option on Bond Future | 176.0000             | 150.0000          | (14.773)          | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/02/05 |        |      | Bond Future           | 7.3690               | 7.1110            | (3.501)           | 0.0000       | 0.0000      | 2             |
| 17/12/2008 | R201             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 8,704.0000           | 9,972.0000        | 14.568            | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/05/07 |        |      | Bond Future           | 7.1640               | 6.8920            | (3.797)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R201             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 9,379.0000           | 10,680.0000       | 13.871            | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/08/06 |        |      | Bond Future           | 7.0380               | 6.7480            | (4.120)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R201             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 9,628.0000           | 10,964.0000       | 13.876            | 0            | 0           | 0             |
| 17/12/2008 | R201             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 15.0000              | 6.0000            | (60.000)          | 0            | 0           | 0             |
| 17/12/2008 | R203             | 2009/02/05 |        |      | Bond Future           | 7.4220               | 7.1630            | (3.490)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R203             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 11,033.0000          | 12,728.0000       | 15.363            | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | R203             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R203             | 2009/05/07 |        |      | Bond Future           | 7.2740               | 7.0050            | (3.698)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R203             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R203             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 10,364.0000          | 12,105.0000       | 16.799            | 0            | 0           | 0             |
| 17/12/2008 | R203             | 2009/08/06 |        |      | Bond Future           | 7.1840               | 6.9030            | (3.911)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R203             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 12,072.0000          | 13,860.0000       | 14.811            | 0            | 0           | 0             |
| 17/12/2008 | R203             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 2.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/02/05 |        |      | Bond Future           | 7.4320               | 7.1740            | (3.471)           | 0.0000       | 0.0000      | 9             |
| 17/12/2008 | R204             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 11,897.0000          | 13,744.0000       | 15.525            | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/05/07 |        |      | Bond Future           | 7.3000               | 7.0320            | (3.671)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R204             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 11,121.0000          | 13,027.0000       | 17.139            | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/08/06 |        |      | Bond Future           | 7.2230               | 6.9440            | (3.863)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R204             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 17/12/2008 | R204             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 12,940.0000          | 14,899.0000       | 15.139            | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/02/05 |        |      | Bond Future           | 7.3900               | 7.1330            | (3.478)           | 0.0000       | 0.0000      | 1,730         |
| 17/12/2008 | R206             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 7,252.0000           | 8,308.0000        | 14.562            | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/05/07 |        |      | Bond Future           | 7.1650               | 6.8900            | (3.838)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R206             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 15.0000              | 5.0000            | (66.667)          | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 6,955.0000           | 8,038.0000        | 15.572            | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/08/06 |        |      | Bond Future           | 7.0200               | 6.7250            | (4.202)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R206             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 8,069.0000           | 9,177.0000        | 13.732            | 0            | 0           | 0             |
| 17/12/2008 | R206             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 30.0000              | 13.0000           | (56.667)          | 0            | 0           | 0             |
| 17/12/2008 | R207             | 2009/02/05 |        |      | Bond Future           | 7.4380               | 7.1800            | (3.469)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R207             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | R207             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 12,185.0000          | 14,099.0000       | 15.708            | 0            | 0           | 0             |
| 17/12/2008 | R207             | 2009/05/07 |        |      | Bond Future           | 7.3190               | 7.0530            | (3.634)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R207             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 11,347.0000          | 13,313.0000       | 17.326            | 0            | 0           | 0             |
| 17/12/2008 | R207             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R207             | 2009/08/06 |        |      | Bond Future           | 7.2510               | 6.9740            | (3.820)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R207             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R207             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 13,193.0000          | 15,221.0000       | 15.372            | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/02/05 |        |      | Bond Future           | 7.4400               | 7.1850            | (3.427)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R208             | 2009/02/05 | 8.75   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/02/05 | 8.75   | Call | Option on Bond Future | 9,322.0000           | 11,291.0000       | 21.122            | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/05/07 |        |      | Bond Future           | 7.3310               | 7.0700            | (3.560)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R208             | 2009/05/07 | 8.75   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/05/07 | 8.75   | Call | Option on Bond Future | 10,042.0000          | 12,055.0000       | 20.046            | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/08/06 |        |      | Bond Future           | 7.2750               | 7.0100            | (3.643)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R208             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 13,517.0000          | 15,547.0000       | 15.018            | 0            | 0           | 0             |
| 17/12/2008 | R208             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/02/05 |        |      | Bond Future           | 6.9040               | 6.6870            | (3.143)           | 0.0000       | 0.0000      | 5,545         |
| 17/12/2008 | R209             | 2009/02/05 | 9.00   | Call | Option on Bond Future | 19,784.0000          | 22,317.0000       | 12.803            | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/02/05 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/05/07 |        |      | Bond Future           | 6.8230               | 6.6020            | (3.239)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R209             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 20,678.0000          | 23,291.0000       | 12.637            | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/08/06 |        |      | Bond Future           | 6.7720               | 6.5470            | (3.323)           | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | R209             | 2009/08/06 | 8.75   | Call | Option on Bond Future | 19,254.0000          | 21,934.0000       | 13.919            | 0            | 0           | 0             |
| 17/12/2008 | R209             | 2009/08/06 | 8.75   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 17/12/2008 | TRT1             | 2009/02/05 |        |      | Index Future          | 299.6210             | 303.5900          | 1.325             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | TRT1             | 2009/05/07 |        |      | Index Future    | 307.7290             | 311.8130          | 1.327             | 0.0000       | 0.0000      | 0             |
| 17/12/2008 | TRT1             | 2009/08/06 |        |      | Index Future    | 315.0520             | 319.2550          | 1.334             | 0.0000       | 0.0000      | 100           |
| 17/12/2008 | ZAAD             | 2009/03/16 |        |      | Currency Future | 6.9424               | 7.0435            | 1.456             | 7.0300       | 7.0300      | 4,600         |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.45   | Call | Currency Future | 179.0000             | 213.0000          | 18.994            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 5.95   | Call | Currency Future | 1,015.0000           | 1,109.0000        | 9.261             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Call | Currency Future | 225.0000             | 248.0000          | 10.222            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Call | Currency Future | 386.0000             | 436.0000          | 12.953            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 5.95   | Put  | Currency Future | 22.0000              | 16.0000           | (27.273)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Put  | Currency Future | 303.0000             | 242.0000          | (20.132)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Put  | Currency Future | 334.0000             | 271.0000          | (18.862)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Call | Currency Future | 249.0000             | 275.0000          | 10.442            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.05   | Put  | Currency Future | 32.0000              | 23.0000           | (28.125)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.10   | Put  | Currency Future | 1,218.0000           | 1,131.0000        | (7.143)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.50   | Call | Currency Future | 166.0000             | 197.0000          | 18.675            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Call | Currency Future | 194.0000             | 223.0000          | 14.948            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.05   | Call | Currency Future | 924.0000             | 1,016.0000        | 9.957             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.10   | Call | Currency Future | 60.0000              | 75.0000           | 25.000            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.55   | Put  | Currency Future | 761.0000             | 690.0000          | (9.330)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Call | Currency Future | 836.0000             | 926.0000          | 10.766            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.00   | Put  | Currency Future | 1,130.0000           | 1,045.0000        | (7.522)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.00   | Put  | Currency Future | 366.0000             | 301.0000          | (17.760)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.50   | Put  | Currency Future | 724.0000             | 654.0000          | (9.669)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.75   | Put  | Currency Future | 217.0000             | 170.0000          | (21.659)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Call | Currency Future | 326.0000             | 364.0000          | 11.656            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Call | Currency Future | 836.0000             | 926.0000          | 10.766            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Put  | Currency Future | 1,044.0000           | 961.0000          | (7.950)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Call | Currency Future | 386.0000             | 436.0000          | 12.953            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Put  | Currency Future | 193.0000             | 150.0000          | (22.280)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.55   | Call | Currency Future | 154.0000             | 183.0000          | 18.831            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Call | Currency Future | 86.0000              | 105.0000          | 22.093            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.00   | Call | Currency Future | 308.0000             | 344.0000          | 11.688            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Put  | Currency Future | 244.0000             | 192.0000          | (21.311)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.20   | Call | Currency Future | 50.0000              | 62.0000           | 24.000            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Call | Currency Future | 262.0000             | 291.0000          | 11.069            | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.45   | Put  | Currency Future | 687.0000             | 619.0000          | (9.898)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.05   | Put  | Currency Future | 1,174.0000           | 1,088.0000        | (7.325)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Put  | Currency Future | 470.0000             | 397.0000          | (15.532)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.75   | Call | Currency Future | 410.0000             | 463.0000          | 12.927            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Put  | Currency Future | 133.0000             | 104.0000          | (21.805)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Call | Currency Future | 86.0000              | 105.0000          | 22.093            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.20   | Put  | Currency Future | 1,308.0000           | 1,219.0000        | (6.804)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Call | Currency Future | 435.0000             | 494.0000          | 13.563            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.30   | Put  | Currency Future | 69.0000              | 52.0000           | (24.638)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.75   | Put  | Currency Future | 919.0000             | 841.0000          | (8.487)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Put  | Currency Future | 244.0000             | 192.0000          | (21.311)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Call | Currency Future | 595.0000             | 673.0000          | 13.109            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.30   | Call | Currency Future | 711.0000             | 796.0000          | 11.955            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Put  | Currency Future | 44.0000              | 32.0000           | (27.273)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.05   | Call | Currency Future | 66.0000              | 81.0000           | 22.727            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Put  | Currency Future | 303.0000             | 242.0000          | (20.132)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Put  | Currency Future | 103.0000             | 80.0000           | (22.330)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.85   | Put  | Currency Future | 273.0000             | 216.0000          | (20.879)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Put  | Currency Future | 1,044.0000           | 961.0000          | (7.950)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.95   | Put  | Currency Future | 1,086.0000           | 1,003.0000        | (7.643)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Call | Currency Future | 346.0000             | 386.0000          | 11.561            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.70   | Put  | Currency Future | 878.0000             | 802.0000          | (8.656)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Put  | Currency Future | 44.0000              | 32.0000           | (27.273)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.95   | Call | Currency Future | 79.0000              | 96.0000           | 21.519            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.25   | Put  | Currency Future | 60.0000              | 45.0000           | (25.000)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.70   | Call | Currency Future | 121.0000             | 145.0000          | 19.835            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.85   | Put  | Currency Future | 1,001.0000           | 921.0000          | (7.992)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.10   | Call | Currency Future | 276.0000             | 308.0000          | 11.594            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Call | Currency Future | 525.0000             | 597.0000          | 13.714            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Put  | Currency Future | 651.0000             | 580.0000          | (10.906)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.00   | Call | Currency Future | 969.0000             | 1,062.0000        | 9.598             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.85   | Call | Currency Future | 94.0000              | 114.0000          | 21.277            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.10   | Put  | Currency Future | 434.0000             | 364.0000          | (16.129)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Put  | Currency Future | 506.0000             | 432.0000          | (14.625)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.60   | Call | Currency Future | 142.0000             | 170.0000          | 19.718            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.00   | Put  | Currency Future | 27.0000              | 19.0000           | (29.630)          | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Call | Currency Future | 326.0000             | 364.0000          | 11.656            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.60   | Put  | Currency Future | 799.0000             | 726.0000          | (9.136)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 5.90   | Put  | Currency Future | 19.0000              | 13.0000           | (31.579)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.75   | Call | Currency Future | 111.0000             | 134.0000          | 20.721            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.85   | Call | Currency Future | 365.0000             | 409.0000          | 12.055            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.10   | Put  | Currency Future | 37.0000              | 27.0000           | (27.027)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Put  | Currency Future | 171.0000             | 132.0000          | (22.807)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 5.90   | Call | Currency Future | 1,061.0000           | 1,156.0000        | 8.954             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Put  | Currency Future | 334.0000             | 271.0000          | (18.862)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Call | Currency Future | 262.0000             | 291.0000          | 11.069            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.25   | Call | Currency Future | 752.0000             | 838.0000          | 11.436            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Call | Currency Future | 794.0000             | 882.0000          | 11.083            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.50   | Put  | Currency Future | 116.0000             | 91.0000           | (21.552)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Call | Currency Future | 346.0000             | 386.0000          | 11.561            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Put  | Currency Future | 582.0000             | 504.0000          | (13.402)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Call | Currency Future | 225.0000             | 248.0000          | 10.222            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Put  | Currency Future | 133.0000             | 104.0000          | (21.805)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Put  | Currency Future | 399.0000             | 332.0000          | (16.792)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Put  | Currency Future | 470.0000             | 397.0000          | (15.532)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Call | Currency Future | 525.0000             | 597.0000          | 13.714            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Put  | Currency Future | 582.0000             | 504.0000          | (13.402)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Call | Currency Future | 633.0000             | 713.0000          | 12.638            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.65   | Put  | Currency Future | 838.0000             | 764.0000          | (8.831)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Call | Currency Future | 794.0000             | 882.0000          | 11.083            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.65   | Call | Currency Future | 131.0000             | 157.0000          | 19.847            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Put  | Currency Future | 90.0000              | 70.0000           | (22.222)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.80   | Put  | Currency Future | 960.0000             | 880.0000          | (8.333)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Put  | Currency Future | 51.0000              | 38.0000           | (25.490)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.35   | Call | Currency Future | 671.0000             | 754.0000          | 12.370            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.80   | Call | Currency Future | 102.0000             | 124.0000          | 21.569            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Put  | Currency Future | 506.0000             | 432.0000          | (14.625)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.35   | Put  | Currency Future | 79.0000              | 60.0000           | (24.051)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Call | Currency Future | 249.0000             | 275.0000          | 10.442            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.10   | Call | Currency Future | 880.0000             | 971.0000          | 10.341            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Call | Currency Future | 292.0000             | 326.0000          | 11.644            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.50   | Call | Currency Future | 559.0000             | 635.0000          | 13.596            | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/03/16 | 8.00   | Call | Currency Future | 72.0000              | 89.0000           | 23.611            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Call | Currency Future | 463.0000             | 526.0000          | 13.607            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Call | Currency Future | 463.0000             | 526.0000          | 13.607            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Put  | Currency Future | 193.0000             | 150.0000          | (22.280)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Put  | Currency Future | 171.0000             | 132.0000          | (22.807)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Call | Currency Future | 194.0000             | 223.0000          | 14.948            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Put  | Currency Future | 51.0000              | 38.0000           | (25.490)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.60   | Put  | Currency Future | 150.0000             | 117.0000          | (22.000)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.60   | Call | Currency Future | 493.0000             | 561.0000          | 13.793            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.35   | Call | Currency Future | 209.0000             | 235.0000          | 12.440            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Call | Currency Future | 435.0000             | 494.0000          | 13.563            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.35   | Put  | Currency Future | 616.0000             | 542.0000          | (12.013)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.25   | Call | Currency Future | 236.0000             | 261.0000          | 10.593            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.25   | Put  | Currency Future | 544.0000             | 467.0000          | (14.154)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Put  | Currency Future | 651.0000             | 580.0000          | (10.906)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Call | Currency Future | 633.0000             | 713.0000          | 12.638            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Put  | Currency Future | 90.0000              | 70.0000           | (22.222)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Put  | Currency Future | 103.0000             | 80.0000           | (22.330)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Call | Currency Future | 595.0000             | 673.0000          | 13.109            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Put  | Currency Future | 399.0000             | 332.0000          | (16.792)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Call | Currency Future | 292.0000             | 326.0000          | 11.644            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 |        |      | Currency Future | 7.0464               | 7.1435            | 1.378             | 0.0000       | 0.0000      | 600           |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Put  | Currency Future | 817.0000             | 758.0000          | (7.222)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Call | Currency Future | 774.0000             | 848.0000          | 9.561             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.00   | Call | Currency Future | 491.0000             | 529.0000          | 7.739             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Call | Currency Future | 313.0000             | 351.0000          | 12.141            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Put  | Currency Future | 817.0000             | 758.0000          | (7.222)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Put  | Currency Future | 178.0000             | 154.0000          | (13.483)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Call | Currency Future | 364.0000             | 391.0000          | 7.418             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Call | Currency Future | 550.0000             | 595.0000          | 8.182             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Call | Currency Future | 313.0000             | 351.0000          | 12.141            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Put  | Currency Future | 475.0000             | 416.0000          | (12.421)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Put  | Currency Future | 353.0000             | 301.0000          | (14.731)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Call | Currency Future | 268.0000             | 303.0000          | 13.060            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Call | Currency Future | 472.0000             | 510.0000          | 8.051             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Put  | Currency Future | 717.0000             | 648.0000          | (9.623)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Put  | Currency Future | 383.0000             | 328.0000          | (14.360)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Put  | Currency Future | 101.0000             | 86.0000           | (14.851)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Put  | Currency Future | 922.0000             | 859.0000          | (6.833)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Call | Currency Future | 959.0000             | 1,039.0000        | 8.342             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.60   | Put  | Currency Future | 851.0000             | 791.0000          | (7.051)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Call | Currency Future | 647.0000             | 710.0000          | 9.737             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.35   | Put  | Currency Future | 149.0000             | 129.0000          | (13.423)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.00   | Call | Currency Future | 1,120.0000           | 1,206.0000        | 7.679             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.60   | Call | Currency Future | 297.0000             | 335.0000          | 12.795            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Put  | Currency Future | 250.0000             | 217.0000          | (13.200)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Put  | Currency Future | 101.0000             | 86.0000           | (14.851)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Call | Currency Future | 391.0000             | 421.0000          | 7.673             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.10   | Put  | Currency Future | 92.0000              | 78.0000           | (15.217)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Put  | Currency Future | 540.0000             | 479.0000          | (11.296)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Call | Currency Future | 529.0000             | 571.0000          | 7.940             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.55   | Call | Currency Future | 707.0000             | 777.0000          | 9.901             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Call | Currency Future | 998.0000             | 1,080.0000        | 8.216             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Call | Currency Future | 882.0000             | 960.0000          | 8.844             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Call | Currency Future | 437.0000             | 472.0000          | 8.009             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.05   | Put  | Currency Future | 82.0000              | 69.0000           | (15.854)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.10   | Call | Currency Future | 1,038.0000           | 1,121.0000        | 7.996             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.00   | Put  | Currency Future | 444.0000             | 386.0000          | (13.063)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Put  | Currency Future | 574.0000             | 511.0000          | (10.976)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Call | Currency Future | 998.0000             | 1,080.0000        | 8.216             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Put  | Currency Future | 644.0000             | 577.0000          | (10.404)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Put  | Currency Future | 136.0000             | 117.0000          | (13.971)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Put  | Currency Future | 325.0000             | 277.0000          | (14.769)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.65   | Put  | Currency Future | 886.0000             | 825.0000          | (6.885)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.00   | Put  | Currency Future | 74.0000              | 62.0000           | (16.216)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Put  | Currency Future | 250.0000             | 217.0000          | (13.200)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.25   | Put  | Currency Future | 124.0000             | 106.0000          | (14.516)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Put  | Currency Future | 112.0000             | 96.0000           | (14.286)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Put  | Currency Future | 1,070.0000           | 1,003.0000        | (6.262)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Call | Currency Future | 509.0000             | 549.0000          | 7.859             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Call | Currency Future | 647.0000             | 710.0000          | 9.737             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.35   | Call | Currency Future | 846.0000             | 922.0000          | 8.983             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Call | Currency Future | 529.0000             | 571.0000          | 7.940             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Call | Currency Future | 421.0000             | 454.0000          | 7.838             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Call | Currency Future | 571.0000             | 620.0000          | 8.581             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.05   | Call | Currency Future | 1,079.0000           | 1,163.0000        | 7.785             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Put  | Currency Future | 112.0000             | 96.0000           | (14.286)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Put  | Currency Future | 383.0000             | 328.0000          | (14.360)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Put  | Currency Future | 413.0000             | 356.0000          | (13.801)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.65   | Call | Currency Future | 282.0000             | 318.0000          | 12.766            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.10   | Call | Currency Future | 454.0000             | 491.0000          | 8.150             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Call | Currency Future | 472.0000             | 510.0000          | 8.051             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Put  | Currency Future | 163.0000             | 141.0000          | (13.497)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Call | Currency Future | 268.0000             | 303.0000          | 13.060            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.25   | Call | Currency Future | 405.0000             | 437.0000          | 7.901             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Put  | Currency Future | 475.0000             | 416.0000          | (12.421)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Call | Currency Future | 810.0000             | 885.0000          | 9.259             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.25   | Call | Currency Future | 920.0000             | 999.0000          | 8.587             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.10   | Put  | Currency Future | 507.0000             | 447.0000          | (11.834)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.25   | Put  | Currency Future | 609.0000             | 544.0000          | (10.673)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Put  | Currency Future | 178.0000             | 154.0000          | (13.483)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Put  | Currency Future | 922.0000             | 859.0000          | (6.833)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Call | Currency Future | 216.0000             | 246.0000          | 13.889            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Call | Currency Future | 959.0000             | 1,039.0000        | 8.342             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Put  | Currency Future | 995.0000             | 930.0000          | (6.533)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.10   | Put  | Currency Future | 1,227.0000           | 1,155.0000        | (5.868)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Call | Currency Future | 155.0000             | 178.0000          | 14.839            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Call | Currency Future | 241.0000             | 273.0000          | 13.278            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Put  | Currency Future | 1,308.0000           | 1,234.0000        | (5.657)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Put  | Currency Future | 163.0000             | 141.0000          | (13.497)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Put  | Currency Future | 995.0000             | 930.0000          | (6.533)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.30   | Call | Currency Future | 138.0000             | 159.0000          | 15.217            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.55   | Put  | Currency Future | 211.0000             | 184.0000          | (12.796)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.30   | Put  | Currency Future | 1,392.0000           | 1,316.0000        | (5.460)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Call | Currency Future | 810.0000             | 885.0000          | 9.259             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.10   | Call | Currency Future | 173.0000             | 199.0000          | 15.029            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Call | Currency Future | 774.0000             | 848.0000          | 9.561             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Put  | Currency Future | 1,308.0000           | 1,234.0000        | (5.657)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Call | Currency Future | 155.0000             | 178.0000          | 14.839            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Put  | Currency Future | 540.0000             | 479.0000          | (11.296)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Call | Currency Future | 241.0000             | 273.0000          | 13.278            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.35   | Call | Currency Future | 377.0000             | 406.0000          | 7.692             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Call | Currency Future | 437.0000             | 472.0000          | 8.009             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.00   | Call | Currency Future | 194.0000             | 221.0000          | 13.918            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Call | Currency Future | 571.0000             | 620.0000          | 8.581             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 8.00   | Put  | Currency Future | 1,148.0000           | 1,078.0000        | (6.098)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.75   | Put  | Currency Future | 298.0000             | 253.0000          | (15.101)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Put  | Currency Future | 1,070.0000           | 1,003.0000        | (6.262)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.75   | Call | Currency Future | 595.0000             | 647.0000          | 8.739             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Call | Currency Future | 216.0000             | 246.0000          | 13.889            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Call | Currency Future | 550.0000             | 595.0000          | 8.182             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.35   | Put  | Currency Future | 680.0000             | 612.0000          | (10.000)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Put  | Currency Future | 353.0000             | 301.0000          | (14.731)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Put  | Currency Future | 273.0000             | 234.0000          | (14.286)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.45   | Put  | Currency Future | 750.0000             | 684.0000          | (8.800)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Call | Currency Future | 620.0000             | 678.0000          | 9.355             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.45   | Call | Currency Future | 346.0000             | 377.0000          | 8.960             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Put  | Currency Future | 413.0000             | 356.0000          | (13.801)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Call | Currency Future | 509.0000             | 549.0000          | 7.859             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.60   | Put  | Currency Future | 228.0000             | 200.0000          | (12.281)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Put  | Currency Future | 644.0000             | 577.0000          | (10.404)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.60   | Call | Currency Future | 675.0000             | 743.0000          | 10.074            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Put  | Currency Future | 717.0000             | 648.0000          | (9.623)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.50   | Call | Currency Future | 329.0000             | 364.0000          | 10.638            | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Put  | Currency Future | 325.0000             | 277.0000          | (14.769)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.50   | Put  | Currency Future | 783.0000             | 721.0000          | (7.918)           | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Call | Currency Future | 391.0000             | 421.0000          | 7.673             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Call | Currency Future | 364.0000             | 391.0000          | 7.418             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Call | Currency Future | 421.0000             | 454.0000          | 7.838             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Put  | Currency Future | 574.0000             | 511.0000          | (10.976)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Call | Currency Future | 620.0000             | 678.0000          | 9.355             | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Put  | Currency Future | 273.0000             | 234.0000          | (14.286)          | 0            | 0           | 0             |
| 17/12/2008 | ZAAD             | 2009/06/12 | 6.50   | Call | Currency Future | 740.0000             | 812.0000          | 9.730             | 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  |
|---------------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 17/12/2008          | ZAAD 2009/06/12  | 6.50   | Put  | Currency Future | 194.0000             | 169.0000          | (12.887)          | 0            | 0           | 0              |
| 17/12/2008          | ZAAD 2009/06/12  | 6.30   | Call | Currency Future | 882.0000             | 960.0000          | 8.844             | 0            | 0           | 0              |
| 17/12/2008          | ZAAD 2009/06/12  | 6.30   | Put  | Currency Future | 136.0000             | 117.0000          | (13.971)          | 0            | 0           | 0              |
| 17/12/2008          | ZAAD 2009/09/14  |        |      | Currency Future | 7.1308               | 7.2219            | 1.278             | 0.0000       | 0.0000      | 0              |
| <b>Grand Total:</b> |                  |        |      |                 |                      |                   |                   |              |             | <b>253,891</b> |