



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/12/2008

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 |        |      | Currency Future | 10.4050              | 10.4186           | 0.131             | 10.4800      | 10.3200     | 130,330       |
| 15/12/2008 | \$ / R 2009/03/16 | 10.65  | Put  | Currency Future | 717.0000             | 701.0000          | (2.232)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.05  | Call | Currency Future | 708.0000             | 707.0000          | (0.141)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.40  | Call | Currency Future | 247.0000             | 244.0000          | (1.215)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.50   | Call | Currency Future | 1,072.0000           | 1,076.0000        | 0.373             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.40  | Call | Currency Future | 558.0000             | 556.0000          | (0.358)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.05  | Call | Currency Future | 708.0000             | 707.0000          | (0.141)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.85   | Put  | Currency Future | 54.0000              | 49.0000           | (9.259)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.40  | Put  | Currency Future | 553.0000             | 537.0000          | (2.893)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.05  | Put  | Currency Future | 353.0000             | 339.0000          | (3.966)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.20  | Put  | Currency Future | 433.0000             | 418.0000          | (3.464)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.00  | Put  | Currency Future | 954.0000             | 938.0000          | (1.677)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.35   | Call | Currency Future | 2,073.0000           | 2,084.0000        | 0.531             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.20  | Call | Currency Future | 638.0000             | 637.0000          | (0.157)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.00  | Call | Currency Future | 359.0000             | 356.0000          | (0.836)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.60   | Call | Currency Future | 1,837.0000           | 1,847.0000        | 0.544             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.60   | Put  | Currency Future | 32.0000              | 28.0000           | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.35   | Put  | Currency Future | 18.0000              | 16.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.45   | Put  | Currency Future | 23.0000              | 20.0000           | (13.043)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.20   | Call | Currency Future | 1,308.0000           | 1,314.0000        | 0.459             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.35  | Put  | Currency Future | 522.0000             | 507.0000          | (2.874)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.75  | Call | Currency Future | 442.0000             | 440.0000          | (0.452)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.80   | Put  | Currency Future | 49.0000              | 44.0000           | (10.204)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.25   | Call | Currency Future | 2,169.0000           | 2,181.0000        | 0.553             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.75  | Put  | Currency Future | 787.0000             | 771.0000          | (2.033)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.60  | Call | Currency Future | 203.0000             | 200.0000          | (1.478)           | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 | 8.80   | Call | Currency Future | 1,654.0000           | 1,663.0000        | 0.544             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.45   | Call | Currency Future | 1,978.0000           | 1,989.0000        | 0.556             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.15  | Put  | Currency Future | 405.0000             | 390.0000          | (3.704)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.60  | Put  | Currency Future | 1,398.0000           | 1,381.0000        | (1.216)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.30   | Call | Currency Future | 2,121.0000           | 2,132.0000        | 0.519             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.85   | Put  | Currency Future | 54.0000              | 49.0000           | (9.259)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.65  | Call | Currency Future | 472.0000             | 469.0000          | (0.636)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.05  | Put  | Currency Future | 353.0000             | 339.0000          | (3.966)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.15   | Call | Currency Future | 2,266.0000           | 2,278.0000        | 0.530             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.60  | Put  | Currency Future | 682.0000             | 667.0000          | (2.199)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 7.90   | Call | Currency Future | 2,510.0000           | 2,523.0000        | 0.518             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.20   | Put  | Currency Future | 103.0000             | 95.0000           | (7.767)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.65   | Put  | Currency Future | 36.0000              | 32.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.60  | Call | Currency Future | 487.0000             | 485.0000          | (0.411)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 7.90   | Put  | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.25   | Put  | Currency Future | 14.0000              | 12.0000           | (14.286)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.30  | Put  | Currency Future | 492.0000             | 477.0000          | (3.049)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.20  | Put  | Currency Future | 433.0000             | 418.0000          | (3.464)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.30   | Put  | Currency Future | 122.0000             | 114.0000          | (6.557)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.35   | Call | Currency Future | 2,073.0000           | 2,084.0000        | 0.531             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.30  | Call | Currency Future | 597.0000             | 596.0000          | (0.168)           | 0            | 0           | 2,500         |
| 15/12/2008 | \$ / R 2009/03/16 | 10.25  | Call | Currency Future | 617.0000             | 616.0000          | (0.162)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.30  | Call | Currency Future | 597.0000             | 596.0000          | (0.168)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.85   | Call | Currency Future | 1,609.0000           | 1,618.0000        | 0.559             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.10   | Call | Currency Future | 2,314.0000           | 2,327.0000        | 0.562             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.45  | Call | Currency Future | 539.0000             | 537.0000          | (0.371)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.75   | Put  | Currency Future | 44.0000              | 40.0000           | (9.091)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.35   | Put  | Currency Future | 18.0000              | 16.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.00   | Put  | Currency Future | 7.0000               | 6.0000            | (14.286)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.35  | Call | Currency Future | 577.0000             | 575.0000          | (0.347)           | 0            | 0           | 5,000         |
| 15/12/2008 | \$ / R 2009/03/16 | 8.00   | Call | Currency Future | 2,412.0000           | 2,425.0000        | 0.539             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.25  | Put  | Currency Future | 462.0000             | 447.0000          | (3.247)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.30  | Put  | Currency Future | 492.0000             | 477.0000          | (3.049)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.30   | Call | Currency Future | 1,227.0000           | 1,232.0000        | 0.407             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.75   | Call | Currency Future | 1,699.0000           | 1,708.0000        | 0.530             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.50  | Put  | Currency Future | 616.0000             | 600.0000          | (2.597)           | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 | 9.20   | Call | Currency Future | 1,308.0000           | 1,314.0000        | 0.459             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.65   | Call | Currency Future | 1,791.0000           | 1,800.0000        | 0.503             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.10   | Put  | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.10   | Call | Currency Future | 1,391.0000           | 1,398.0000        | 0.503             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.40  | Call | Currency Future | 558.0000             | 556.0000          | (0.358)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.20  | Call | Currency Future | 638.0000             | 637.0000          | (0.157)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.60   | Call | Currency Future | 1,837.0000           | 1,847.0000        | 0.544             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.95   | Call | Currency Future | 1,520.0000           | 1,529.0000        | 0.592             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.20   | Put  | Currency Future | 12.0000              | 11.0000           | (8.333)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.10   | Put  | Currency Future | 86.0000              | 80.0000           | (6.977)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.40  | Put  | Currency Future | 553.0000             | 537.0000          | (2.893)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.85  | Call | Currency Future | 410.0000             | 408.0000          | (0.488)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.75   | Call | Currency Future | 893.0000             | 895.0000          | 0.224             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.85   | Call | Currency Future | 1,609.0000           | 1,618.0000        | 0.559             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.20   | Call | Currency Future | 2,217.0000           | 2,229.0000        | 0.541             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.75   | Put  | Currency Future | 238.0000             | 226.0000          | (5.042)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.45   | Put  | Currency Future | 23.0000              | 20.0000           | (13.043)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.15   | Put  | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.70   | Put  | Currency Future | 40.0000              | 36.0000           | (10.000)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.05   | Call | Currency Future | 2,363.0000           | 2,375.0000        | 0.508             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.50   | Call | Currency Future | 1,930.0000           | 1,941.0000        | 0.570             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.05   | Call | Currency Future | 2,363.0000           | 2,375.0000        | 0.508             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.70   | Call | Currency Future | 1,745.0000           | 1,754.0000        | 0.516             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.15   | Call | Currency Future | 2,266.0000           | 2,278.0000        | 0.530             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.50   | Put  | Currency Future | 25.0000              | 23.0000           | (8.000)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.95   | Put  | Currency Future | 65.0000              | 60.0000           | (7.692)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.45  | Put  | Currency Future | 584.0000             | 568.0000          | (2.740)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.45  | Put  | Currency Future | 1,281.0000           | 1,264.0000        | (1.327)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.55   | Call | Currency Future | 1,883.0000           | 1,894.0000        | 0.584             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.30   | Call | Currency Future | 2,121.0000           | 2,132.0000        | 0.519             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.05   | Put  | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.60  | Call | Currency Future | 487.0000             | 485.0000          | (0.411)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.10  | Call | Currency Future | 328.0000             | 325.0000          | (0.915)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.40  | Put  | Currency Future | 1,242.0000           | 1,225.0000        | (1.369)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.45   | Call | Currency Future | 1,978.0000           | 1,989.0000        | 0.556             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.55   | Put  | Currency Future | 28.0000              | 25.0000           | (10.714)          | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 | 10.60  | Put  | Currency Future | 682.0000             | 667.0000          | (2.199)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.10  | Put  | Currency Future | 1,023.0000           | 1,006.0000        | (1.662)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.45  | Call | Currency Future | 236.0000             | 232.0000          | (1.695)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.05   | Put  | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.95  | Put  | Currency Future | 921.0000             | 904.0000          | (1.846)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.40   | Call | Currency Future | 1,148.0000           | 1,153.0000        | 0.436             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.40   | Put  | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.20  | Put  | Currency Future | 1,094.0000           | 1,077.0000        | (1.554)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.30   | Put  | Currency Future | 16.0000              | 14.0000           | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.85  | Put  | Currency Future | 855.0000             | 839.0000          | (1.871)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.55   | Call | Currency Future | 1,035.0000           | 1,038.0000        | 0.290             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.00   | Put  | Currency Future | 72.0000              | 66.0000           | (8.333)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.30  | Call | Currency Future | 272.0000             | 269.0000          | (1.103)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.55   | Put  | Currency Future | 180.0000             | 169.0000          | (6.111)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.55   | Call | Currency Future | 1,883.0000           | 1,894.0000        | 0.584             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.15   | Put  | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.60   | Put  | Currency Future | 32.0000              | 28.0000           | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.00   | Call | Currency Future | 1,477.0000           | 1,485.0000        | 0.542             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.55   | Put  | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.65   | Call | Currency Future | 1,791.0000           | 1,800.0000        | 0.503             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.95  | Call | Currency Future | 376.0000             | 373.0000          | (0.798)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.40   | Call | Currency Future | 2,025.0000           | 2,036.0000        | 0.543             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.65   | Put  | Currency Future | 36.0000              | 32.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.90  | Call | Currency Future | 149.0000             | 146.0000          | (2.013)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.30   | Put  | Currency Future | 122.0000             | 114.0000          | (6.557)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.20   | Put  | Currency Future | 103.0000             | 95.0000           | (7.767)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.90  | Put  | Currency Future | 1,644.0000           | 1,628.0000        | (0.973)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.50  | Call | Currency Future | 521.0000             | 519.0000          | (0.384)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.90   | Put  | Currency Future | 290.0000             | 277.0000          | (4.483)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.35  | Call | Currency Future | 259.0000             | 256.0000          | (1.158)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.15  | Call | Currency Future | 660.0000             | 659.0000          | (0.152)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.30   | Put  | Currency Future | 16.0000              | 14.0000           | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.90  | Put  | Currency Future | 888.0000             | 871.0000          | (1.914)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.55  | Call | Currency Future | 213.0000             | 210.0000          | (1.408)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.10   | Put  | Currency Future | 86.0000              | 80.0000           | (6.977)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.70   | Call | Currency Future | 928.0000             | 930.0000          | 0.216             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 | 10.90  | Call | Currency Future | 393.0000             | 390.0000          | (0.763)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.80  | Put  | Currency Future | 1,561.0000           | 1,544.0000        | (1.089)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.70   | Put  | Currency Future | 40.0000              | 36.0000           | (10.000)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.45   | Call | Currency Future | 1,109.0000           | 1,114.0000        | 0.451             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.60   | Call | Currency Future | 998.0000             | 1,001.0000        | 0.301             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.80  | Call | Currency Future | 166.0000             | 162.0000          | (2.410)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.90   | Put  | Currency Future | 59.0000              | 54.0000           | (8.475)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.80  | Put  | Currency Future | 1,561.0000           | 1,544.0000        | (1.089)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.55  | Call | Currency Future | 504.0000             | 502.0000          | (0.397)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.80   | Call | Currency Future | 860.0000             | 861.0000          | 0.116             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.45   | Put  | Currency Future | 154.0000             | 145.0000          | (5.844)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.85  | Put  | Currency Future | 1,602.0000           | 1,585.0000        | (1.061)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.80   | Call | Currency Future | 1,654.0000           | 1,663.0000        | 0.544             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.30  | Call | Currency Future | 272.0000             | 269.0000          | (1.103)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.70  | Put  | Currency Future | 752.0000             | 736.0000          | (2.128)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.80   | Put  | Currency Future | 255.0000             | 243.0000          | (4.706)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.40   | Put  | Currency Future | 143.0000             | 134.0000          | (6.294)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.90   | Call | Currency Future | 1,564.0000           | 1,573.0000        | 0.575             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.30  | Put  | Currency Future | 1,167.0000           | 1,150.0000        | (1.457)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.90   | Call | Currency Future | 795.0000             | 796.0000          | 0.126             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.80   | Put  | Currency Future | 49.0000              | 44.0000           | (10.204)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.50  | Call | Currency Future | 224.0000             | 221.0000          | (1.339)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.30   | Call | Currency Future | 1,227.0000           | 1,232.0000        | 0.407             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.70   | Put  | Currency Future | 223.0000             | 211.0000          | (5.381)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.20  | Call | Currency Future | 299.0000             | 296.0000          | (1.003)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.20   | Put  | Currency Future | 12.0000              | 11.0000           | (8.333)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.50  | Put  | Currency Future | 1,319.0000           | 1,302.0000        | (1.289)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.55  | Put  | Currency Future | 649.0000             | 633.0000          | (2.465)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.00  | Put  | Currency Future | 328.0000             | 315.0000          | (3.963)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.70   | Call | Currency Future | 1,745.0000           | 1,754.0000        | 0.516             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.70  | Call | Currency Future | 184.0000             | 180.0000          | (2.174)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.80   | Put  | Currency Future | 255.0000             | 243.0000          | (4.706)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.80  | Put  | Currency Future | 823.0000             | 807.0000          | (1.944)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.10   | Put  | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 12.00  | Call | Currency Future | 134.0000             | 131.0000          | (2.239)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.70  | Call | Currency Future | 457.0000             | 454.0000          | (0.656)           | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/03/16 | 9.80   | Call | Currency Future | 860.0000             | 861.0000          | 0.116             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.80  | Call | Currency Future | 428.0000             | 426.0000          | (0.467)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.85  | Call | Currency Future | 157.0000             | 154.0000          | (1.911)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.80  | Call | Currency Future | 166.0000             | 162.0000          | (2.410)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.60   | Put  | Currency Future | 193.0000             | 183.0000          | (5.181)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.75  | Put  | Currency Future | 1,519.0000           | 1,503.0000        | (1.053)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.70  | Put  | Currency Future | 1,479.0000           | 1,462.0000        | (1.149)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.75  | Call | Currency Future | 174.0000             | 171.0000          | (1.724)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.20   | Call | Currency Future | 2,217.0000           | 2,229.0000        | 0.541             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 12.00  | Put  | Currency Future | 1,729.0000           | 1,713.0000        | (0.925)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.90   | Put  | Currency Future | 59.0000              | 54.0000           | (8.475)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.15  | Put  | Currency Future | 405.0000             | 390.0000          | (3.704)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.15  | Put  | Currency Future | 1,058.0000           | 1,041.0000        | (1.607)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.10   | Call | Currency Future | 1,391.0000           | 1,398.0000        | 0.503             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.65  | Put  | Currency Future | 717.0000             | 701.0000          | (2.232)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.50   | Put  | Currency Future | 167.0000             | 157.0000          | (5.988)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.80  | Call | Currency Future | 428.0000             | 426.0000          | (0.467)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.25  | Call | Currency Future | 285.0000             | 282.0000          | (1.053)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 8.10   | Call | Currency Future | 2,314.0000           | 2,327.0000        | 0.562             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.30  | Put  | Currency Future | 1,167.0000           | 1,150.0000        | (1.457)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.15  | Call | Currency Future | 660.0000             | 659.0000          | (0.152)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.40   | Call | Currency Future | 1,148.0000           | 1,153.0000        | 0.436             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.70   | Put  | Currency Future | 223.0000             | 211.0000          | (5.381)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.05  | Call | Currency Future | 343.0000             | 340.0000          | (0.875)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.80  | Put  | Currency Future | 823.0000             | 807.0000          | (1.944)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 10.90  | Put  | Currency Future | 888.0000             | 871.0000          | (1.914)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.70   | Call | Currency Future | 928.0000             | 930.0000          | 0.216             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.15  | Call | Currency Future | 313.0000             | 310.0000          | (0.958)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.25  | Put  | Currency Future | 1,130.0000           | 1,113.0000        | (1.504)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.60   | Put  | Currency Future | 193.0000             | 183.0000          | (5.181)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.15  | Put  | Currency Future | 1,058.0000           | 1,041.0000        | (1.607)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.15  | Call | Currency Future | 313.0000             | 310.0000          | (0.958)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.60   | Call | Currency Future | 998.0000             | 1,001.0000        | 0.301             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.05  | Put  | Currency Future | 988.0000             | 972.0000          | (1.619)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 11.05  | Put  | Currency Future | 988.0000             | 972.0000          | (1.619)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/03/16 | 9.40   | Put  | Currency Future | 143.0000             | 134.0000          | (6.294)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.95   | Put  | Currency Future | 309.0000             | 295.0000          | (4.531)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.05  | Call | Currency Future | 343.0000             | 340.0000          | (0.875)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 8.90   | Call | Currency Future | 1,564.0000           | 1,573.0000        | 0.575             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.95   | Call | Currency Future | 764.0000             | 764.0000          | -                 | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.65  | Put  | Currency Future | 1,438.0000           | 1,421.0000        | (1.182)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.85   | Put  | Currency Future | 272.0000             | 259.0000          | (4.779)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.65  | Call | Currency Future | 193.0000             | 190.0000          | (1.554)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.00  | Call | Currency Future | 733.0000             | 733.0000          | -                 | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.55  | Put  | Currency Future | 1,358.0000           | 1,341.0000        | (1.252)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.90  | Call | Currency Future | 393.0000             | 390.0000          | (0.763)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Put  | Currency Future | 378.0000             | 364.0000          | (3.704)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.55  | Call | Currency Future | 504.0000             | 502.0000          | (0.397)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Call | Currency Future | 683.0000             | 682.0000          | (0.146)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.90   | Put  | Currency Future | 290.0000             | 277.0000          | (4.483)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.55  | Put  | Currency Future | 649.0000             | 633.0000          | (2.465)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.90   | Call | Currency Future | 795.0000             | 796.0000          | 0.126             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.65  | Call | Currency Future | 472.0000             | 469.0000          | (0.636)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.35  | Put  | Currency Future | 1,204.0000           | 1,188.0000        | (1.329)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Call | Currency Future | 683.0000             | 682.0000          | (0.146)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.65   | Call | Currency Future | 963.0000             | 965.0000          | 0.208             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.35   | Put  | Currency Future | 132.0000             | 123.0000          | (6.818)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.85   | Call | Currency Future | 827.0000             | 828.0000          | 0.121             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.65   | Put  | Currency Future | 208.0000             | 196.0000          | (5.769)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.10  | Put  | Currency Future | 378.0000             | 364.0000          | (3.704)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 9.35   | Call | Currency Future | 1,187.0000           | 1,192.0000        | 0.421             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.35  | Put  | Currency Future | 522.0000             | 507.0000          | (2.874)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.35  | Call | Currency Future | 577.0000             | 575.0000          | (0.347)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.10  | Call | Currency Future | 328.0000             | 325.0000          | (0.915)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 11.10  | Put  | Currency Future | 1,023.0000           | 1,006.0000        | (1.662)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.85  | Call | Currency Future | 410.0000             | 408.0000          | (0.488)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/03/16 | 10.85  | Put  | Currency Future | 855.0000             | 839.0000          | (1.871)           | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 |        |      | Currency Future | 10.5904              | 10.6028           | 0.117             | 10.5800      | 10.5100     | 4,563         |
| 15/12/2008 | \$ / R           | 2009/06/12 | 10.80  | Put  | Currency Future | 923.0000             | 929.0000          | 0.650             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 8.65   | Put  | Currency Future | 105.0000             | 109.0000          | 3.810             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 8.90   | Call | Currency Future | 1,836.0000           | 1,854.0000        | 0.980             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 10.50  | Put  | Currency Future | 731.0000             | 738.0000          | 0.958             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.40  | Call | Currency Future | 861.0000             | 881.0000          | 2.323             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.20  | Put  | Currency Future | 1,188.0000           | 1,193.0000        | 0.421             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.95   | Call | Currency Future | 1,796.0000           | 1,814.0000        | 1.002             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.50   | Put  | Currency Future | 85.0000              | 89.0000           | 4.706             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.60  | Call | Currency Future | 783.0000             | 802.0000          | 2.427             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.95   | Put  | Currency Future | 155.0000             | 161.0000          | 3.871             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.50   | Call | Currency Future | 2,175.0000           | 2,192.0000        | 0.782             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.25  | Call | Currency Future | 920.0000             | 940.0000          | 2.174             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.65   | Call | Currency Future | 2,045.0000           | 2,062.0000        | 0.831             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.10   | Put  | Currency Future | 186.0000             | 192.0000          | 3.226             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.25  | Put  | Currency Future | 580.0000             | 587.0000          | 1.207             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.55  | Put  | Currency Future | 762.0000             | 768.0000          | 0.787             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.85  | Put  | Currency Future | 1,644.0000           | 1,646.0000        | 0.122             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.40   | Put  | Currency Future | 73.0000              | 77.0000           | 5.479             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.55  | Call | Currency Future | 802.0000             | 821.0000          | 2.369             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.85  | Call | Currency Future | 384.0000             | 399.0000          | 3.906             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.80   | Call | Currency Future | 1,919.0000           | 1,936.0000        | 0.886             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.90   | Put  | Currency Future | 146.0000             | 151.0000          | 3.425             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.30  | Put  | Currency Future | 609.0000             | 616.0000          | 1.149             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.85  | Call | Currency Future | 697.0000             | 716.0000          | 2.726             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.00   | Put  | Currency Future | 165.0000             | 171.0000          | 3.636             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.80   | Put  | Currency Future | 128.0000             | 133.0000          | 3.906             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.60  | Put  | Currency Future | 793.0000             | 799.0000          | 0.757             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.30  | Call | Currency Future | 899.0000             | 919.0000          | 2.225             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.00   | Call | Currency Future | 1,755.0000           | 1,774.0000        | 1.083             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.10   | Call | Currency Future | 1,677.0000           | 1,695.0000        | 1.073             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.80  | Call | Currency Future | 713.0000             | 732.0000          | 2.665             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.40  | Put  | Currency Future | 670.0000             | 678.0000          | 1.194             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.05   | Call | Currency Future | 2,582.0000           | 2,597.0000        | 0.581             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.80   | Call | Currency Future | 1,919.0000           | 1,936.0000        | 0.886             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.85  | Put  | Currency Future | 957.0000             | 963.0000          | 0.627             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.95   | Put  | Currency Future | 155.0000             | 161.0000          | 3.871             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.10   | Call | Currency Future | 1,677.0000           | 1,695.0000        | 1.073             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.70   | Call | Currency Future | 2,003.0000           | 2,020.0000        | 0.849             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.50  | Call | Currency Future | 821.0000             | 841.0000          | 2.436             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 8.15   | Call | Currency Future | 2,490.0000           | 2,505.0000        | 0.602             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.70   | Put  | Currency Future | 112.0000             | 117.0000          | 4.464             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.40   | Call | Currency Future | 1,451.0000           | 1,470.0000        | 1.309             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.40   | Call | Currency Future | 2,263.0000           | 2,280.0000        | 0.751             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.60   | Put  | Currency Future | 98.0000              | 102.0000          | 4.082             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.80   | Put  | Currency Future | 128.0000             | 133.0000          | 3.906             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.30   | Call | Currency Future | 2,353.0000           | 2,369.0000        | 0.680             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.10   | Put  | Currency Future | 186.0000             | 192.0000          | 3.226             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.50   | Call | Currency Future | 1,380.0000           | 1,399.0000        | 1.377             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.40   | Put  | Currency Future | 261.0000             | 267.0000          | 2.299             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.20   | Put  | Currency Future | 209.0000             | 215.0000          | 2.871             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.45  | Call | Currency Future | 841.0000             | 860.0000          | 2.259             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.95  | Put  | Currency Future | 1,026.0000           | 1,032.0000        | 0.585             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.50   | Put  | Currency Future | 290.0000             | 296.0000          | 2.069             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.45   | Put  | Currency Future | 79.0000              | 83.0000           | 5.063             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.45  | Put  | Currency Future | 700.0000             | 708.0000          | 1.143             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.95  | Call | Currency Future | 666.0000             | 685.0000          | 2.853             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.70  | Put  | Currency Future | 1,533.0000           | 1,536.0000        | 0.196             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.95   | Call | Currency Future | 1,796.0000           | 1,814.0000        | 1.002             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.85   | Put  | Currency Future | 137.0000             | 142.0000          | 3.650             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.20   | Call | Currency Future | 1,599.0000           | 1,618.0000        | 1.188             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.60  | Call | Currency Future | 783.0000             | 802.0000          | 2.427             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.85   | Call | Currency Future | 1,877.0000           | 1,895.0000        | 0.959             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.30   | Put  | Currency Future | 63.0000              | 66.0000           | 4.762             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.90   | Call | Currency Future | 1,836.0000           | 1,854.0000        | 0.980             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.40  | Call | Currency Future | 861.0000             | 881.0000          | 2.323             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.95   | Call | Currency Future | 1,086.0000           | 1,106.0000        | 1.842             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.95   | Put  | Currency Future | 445.0000             | 453.0000          | 1.798             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.80  | Call | Currency Future | 713.0000             | 732.0000          | 2.665             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.75   | Call | Currency Future | 1,960.0000           | 1,978.0000        | 0.918             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.45   | Call | Currency Future | 2,219.0000           | 2,235.0000        | 0.721             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.55  | Call | Currency Future | 802.0000             | 821.0000          | 2.369             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.35  | Call | Currency Future | 527.0000             | 544.0000          | 3.226             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.55  | Put  | Currency Future | 762.0000             | 768.0000          | 0.787             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.35  | Put  | Currency Future | 1,287.0000           | 1,292.0000        | 0.389             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.70  | Call | Currency Future | 423.0000             | 439.0000          | 3.783             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 10.40  | Put  | Currency Future | 670.0000             | 678.0000          | 1.194             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.20  | Call | Currency Future | 578.0000             | 596.0000          | 3.114             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.15   | Put  | Currency Future | 49.0000              | 52.0000           | 6.122             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.20   | Call | Currency Future | 2,444.0000           | 2,459.0000        | 0.614             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.80  | Put  | Currency Future | 923.0000             | 929.0000          | 0.650             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.65   | Call | Currency Future | 2,045.0000           | 2,062.0000        | 0.831             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.05   | Put  | Currency Future | 42.0000              | 44.0000           | 4.762             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.85  | Call | Currency Future | 697.0000             | 716.0000          | 2.726             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.65  | Call | Currency Future | 437.0000             | 453.0000          | 3.661             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.65   | Put  | Currency Future | 105.0000             | 109.0000          | 3.810             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.35   | Call | Currency Future | 2,308.0000           | 2,324.0000        | 0.693             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.20   | Put  | Currency Future | 54.0000              | 57.0000           | 5.556             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.55   | Call | Currency Future | 2,131.0000           | 2,148.0000        | 0.798             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.40   | Put  | Currency Future | 73.0000              | 77.0000           | 5.479             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.15  | Put  | Currency Future | 1,156.0000           | 1,161.0000        | 0.433             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.65  | Put  | Currency Future | 1,496.0000           | 1,500.0000        | 0.267             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.60   | Put  | Currency Future | 98.0000              | 102.0000          | 4.082             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.45   | Call | Currency Future | 2,219.0000           | 2,235.0000        | 0.721             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.35   | Put  | Currency Future | 68.0000              | 71.0000           | 4.412             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.40   | Call | Currency Future | 2,263.0000           | 2,280.0000        | 0.751             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.60  | Put  | Currency Future | 793.0000             | 799.0000          | 0.757             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.15  | Call | Currency Future | 596.0000             | 613.0000          | 2.852             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.85  | Put  | Currency Future | 957.0000             | 963.0000          | 0.627             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.60   | Call | Currency Future | 2,088.0000           | 2,105.0000        | 0.814             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.45   | Put  | Currency Future | 79.0000              | 83.0000           | 5.063             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.55   | Call | Currency Future | 2,131.0000           | 2,148.0000        | 0.798             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.65  | Put  | Currency Future | 825.0000             | 831.0000          | 0.727             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.55   | Call | Currency Future | 1,345.0000           | 1,365.0000        | 1.487             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.25   | Put  | Currency Future | 58.0000              | 61.0000           | 5.172             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.65  | Call | Currency Future | 765.0000             | 784.0000          | 2.484             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.10  | Call | Currency Future | 998.0000             | 1,017.0000        | 1.904             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.75   | Put  | Currency Future | 120.0000             | 125.0000          | 4.167             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.25  | Put  | Currency Future | 1,220.0000           | 1,225.0000        | 0.410             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.25   | Call | Currency Future | 2,398.0000           | 2,414.0000        | 0.667             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.05  | Call | Currency Future | 633.0000             | 651.0000          | 2.844             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.10  | Put  | Currency Future | 507.0000             | 515.0000          | 1.578             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 11.25  | Call | Currency Future | 561.0000             | 578.0000          | 3.030             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.55   | Put  | Currency Future | 91.0000              | 95.0000           | 4.396             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.50  | Call | Currency Future | 480.0000             | 497.0000          | 3.542             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.20  | Call | Currency Future | 941.0000             | 961.0000          | 2.125             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.85   | Put  | Currency Future | 407.0000             | 414.0000          | 1.720             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.90  | Call | Currency Future | 682.0000             | 700.0000          | 2.639             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.05   | Call | Currency Future | 1,716.0000           | 1,734.0000        | 1.049             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.40  | Call | Currency Future | 511.0000             | 528.0000          | 3.327             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.05  | Put  | Currency Future | 1,092.0000           | 1,098.0000        | 0.549             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.20  | Put  | Currency Future | 551.0000             | 559.0000          | 1.452             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.90   | Put  | Currency Future | 426.0000             | 433.0000          | 1.643             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.15  | Put  | Currency Future | 1,156.0000           | 1,161.0000        | 0.433             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.05   | Put  | Currency Future | 175.0000             | 181.0000          | 3.429             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.50  | Put  | Currency Future | 1,390.0000           | 1,394.0000        | 0.288             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.30   | Call | Currency Future | 1,524.0000           | 1,543.0000        | 1.247             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.40   | Put  | Currency Future | 261.0000             | 267.0000          | 2.299             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.70   | Put  | Currency Future | 112.0000             | 117.0000          | 4.464             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.75  | Put  | Currency Future | 890.0000             | 896.0000          | 0.674             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.55   | Put  | Currency Future | 91.0000              | 95.0000           | 4.396             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.60   | Call | Currency Future | 2,088.0000           | 2,105.0000        | 0.814             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.30  | Put  | Currency Future | 1,254.0000           | 1,258.0000        | 0.319             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.00  | Put  | Currency Future | 465.0000             | 473.0000          | 1.720             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.40   | Call | Currency Future | 1,451.0000           | 1,470.0000        | 1.309             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.75  | Call | Currency Future | 730.0000             | 749.0000          | 2.603             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.15   | Put  | Currency Future | 197.0000             | 204.0000          | 3.553             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.90   | Call | Currency Future | 1,116.0000           | 1,136.0000        | 1.792             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.70   | Call | Currency Future | 2,003.0000           | 2,020.0000        | 0.849             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.15  | Call | Currency Future | 596.0000             | 613.0000          | 2.852             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.15   | Call | Currency Future | 1,638.0000           | 1,656.0000        | 1.099             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.85   | Call | Currency Future | 1,147.0000           | 1,167.0000        | 1.744             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.80   | Put  | Currency Future | 389.0000             | 396.0000          | 1.799             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.00  | Call | Currency Future | 652.0000             | 670.0000          | 2.761             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 8.90   | Put  | Currency Future | 146.0000             | 151.0000          | 3.425             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.30  | Call | Currency Future | 544.0000             | 561.0000          | 3.125             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.00  | Call | Currency Future | 1,056.0000           | 1,076.0000        | 1.894             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.05  | Call | Currency Future | 1,026.0000           | 1,046.0000        | 1.949             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 11.60  | Call | Currency Future | 451.0000             | 467.0000          | 3.548             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.70  | Call | Currency Future | 747.0000             | 766.0000          | 2.544             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.70   | Call | Currency Future | 1,244.0000           | 1,263.0000        | 1.527             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.15  | Call | Currency Future | 969.0000             | 989.0000          | 2.064             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.60  | Put  | Currency Future | 1,461.0000           | 1,464.0000        | 0.205             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.90  | Call | Currency Future | 682.0000             | 700.0000          | 2.639             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.70   | Put  | Currency Future | 353.0000             | 361.0000          | 2.266             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.30  | Put  | Currency Future | 609.0000             | 616.0000          | 1.149             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.60   | Call | Currency Future | 1,311.0000           | 1,330.0000        | 1.449             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.30  | Call | Currency Future | 899.0000             | 919.0000          | 2.225             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.05  | Put  | Currency Future | 486.0000             | 493.0000          | 1.440             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.10  | Call | Currency Future | 614.0000             | 632.0000          | 2.932             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.80  | Call | Currency Future | 397.0000             | 412.0000          | 3.778             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.70  | Put  | Currency Future | 857.0000             | 863.0000          | 0.700             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.55   | Put  | Currency Future | 305.0000             | 312.0000          | 2.295             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.70   | Call | Currency Future | 1,244.0000           | 1,263.0000        | 1.527             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.10  | Put  | Currency Future | 1,124.0000           | 1,129.0000        | 0.445             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.90  | Call | Currency Future | 372.0000             | 386.0000          | 3.763             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.35  | Call | Currency Future | 880.0000             | 900.0000          | 2.273             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.80  | Put  | Currency Future | 1,606.0000           | 1,609.0000        | 0.187             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.15  | Put  | Currency Future | 529.0000             | 536.0000          | 1.323             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.60   | Put  | Currency Future | 320.0000             | 328.0000          | 2.500             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.90  | Put  | Currency Future | 991.0000             | 997.0000          | 0.605             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 12.00  | Call | Currency Future | 348.0000             | 362.0000          | 4.023             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.35  | Put  | Currency Future | 639.0000             | 647.0000          | 1.252             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.70   | Put  | Currency Future | 353.0000             | 361.0000          | 2.266             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.90  | Put  | Currency Future | 1,681.0000           | 1,684.0000        | 0.178             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.75   | Put  | Currency Future | 371.0000             | 378.0000          | 1.887             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.90   | Call | Currency Future | 1,116.0000           | 1,136.0000        | 1.792             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.30   | Call | Currency Future | 1,524.0000           | 1,543.0000        | 1.247             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.60   | Put  | Currency Future | 320.0000             | 328.0000          | 2.500             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.75   | Call | Currency Future | 1,211.0000           | 1,231.0000        | 1.652             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.10  | Call | Currency Future | 614.0000             | 632.0000          | 2.932             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.30   | Put  | Currency Future | 234.0000             | 240.0000          | 2.564             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.60   | Call | Currency Future | 1,311.0000           | 1,330.0000        | 1.449             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.65   | Put  | Currency Future | 337.0000             | 344.0000          | 2.077             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/06/12 | 9.90   | Put  | Currency Future | 426.0000             | 433.0000          | 1.643             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.00  | Put  | Currency Future | 1,061.0000           | 1,067.0000        | 0.566             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.90  | Put  | Currency Future | 991.0000             | 997.0000          | 0.605             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.80   | Call | Currency Future | 1,179.0000           | 1,199.0000        | 1.696             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.10  | Put  | Currency Future | 1,124.0000           | 1,129.0000        | 0.445             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.40  | Put  | Currency Future | 1,321.0000           | 1,325.0000        | 0.303             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.65  | Put  | Currency Future | 825.0000             | 831.0000          | 0.727             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.30   | Put  | Currency Future | 234.0000             | 240.0000          | 2.564             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.65  | Call | Currency Future | 765.0000             | 784.0000          | 2.484             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.20   | Put  | Currency Future | 209.0000             | 215.0000          | 2.871             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.40  | Put  | Currency Future | 1,321.0000           | 1,325.0000        | 0.303             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.30  | Put  | Currency Future | 1,254.0000           | 1,258.0000        | 0.319             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.30  | Call | Currency Future | 544.0000             | 561.0000          | 3.125             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.15  | Call | Currency Future | 969.0000             | 989.0000          | 2.064             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.35  | Put  | Currency Future | 639.0000             | 647.0000          | 1.252             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.35  | Call | Currency Future | 880.0000             | 900.0000          | 2.273             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.10  | Put  | Currency Future | 507.0000             | 515.0000          | 1.578             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.15  | Put  | Currency Future | 529.0000             | 536.0000          | 1.323             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.65   | Call | Currency Future | 1,277.0000           | 1,297.0000        | 1.566             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 12.00  | Put  | Currency Future | 1,757.0000           | 1,759.0000        | 0.114             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 12.10  | Call | Currency Future | 325.0000             | 339.0000          | 4.308             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.40  | Call | Currency Future | 511.0000             | 528.0000          | 3.327             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.20  | Put  | Currency Future | 551.0000             | 559.0000          | 1.452             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.55  | Call | Currency Future | 466.0000             | 482.0000          | 3.433             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.05  | Put  | Currency Future | 486.0000             | 493.0000          | 1.440             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.80   | Call | Currency Future | 1,179.0000           | 1,199.0000        | 1.696             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.75  | Call | Currency Future | 410.0000             | 425.0000          | 3.659             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.05  | Call | Currency Future | 1,026.0000           | 1,046.0000        | 1.949             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.80   | Put  | Currency Future | 389.0000             | 396.0000          | 1.799             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.75  | Put  | Currency Future | 1,569.0000           | 1,572.0000        | 0.191             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.20  | Call | Currency Future | 941.0000             | 961.0000          | 2.125             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 10.10  | Call | Currency Future | 998.0000             | 1,017.0000        | 1.904             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.95  | Call | Currency Future | 360.0000             | 374.0000          | 3.889             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 9.20   | Call | Currency Future | 1,599.0000           | 1,618.0000        | 1.188             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 11.95  | Put  | Currency Future | 1,719.0000           | 1,721.0000        | 0.116             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/06/12 | 12.05  | Call | Currency Future | 336.0000             | 351.0000          | 4.464             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.55  | Put  | Currency Future | 1,425.0000           | 1,429.0000        | 0.281             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.10  | Put  | Currency Future | 1,835.0000           | 1,837.0000        | 0.109             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Put  | Currency Future | 1,796.0000           | 1,798.0000        | 0.111             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.15  | Put  | Currency Future | 1,874.0000           | 1,876.0000        | 0.107             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.55  | Call | Currency Future | 466.0000             | 482.0000          | 3.433             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.45  | Call | Currency Future | 496.0000             | 512.0000          | 3.226             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.55  | Put  | Currency Future | 1,425.0000           | 1,429.0000        | 0.281             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Call | Currency Future | 336.0000             | 351.0000          | 4.464             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.45  | Put  | Currency Future | 1,355.0000           | 1,359.0000        | 0.295             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.05  | Put  | Currency Future | 1,796.0000           | 1,798.0000        | 0.111             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.15  | Call | Currency Future | 315.0000             | 328.0000          | 4.127             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.25  | Call | Currency Future | 294.0000             | 307.0000          | 4.422             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 12.25  | Put  | Currency Future | 1,954.0000           | 1,955.0000        | 0.051             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.35  | Put  | Currency Future | 1,287.0000           | 1,292.0000        | 0.389             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.35  | Call | Currency Future | 527.0000             | 544.0000          | 3.226             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.05  | Call | Currency Future | 633.0000             | 651.0000          | 2.844             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/06/12 | 11.05  | Put  | Currency Future | 1,092.0000           | 1,098.0000        | 0.549             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/09/14 |        |      | Currency Future | 10.7616              | 10.7676           | 0.056             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 |        |      | Currency Future | 10.9053              | 10.9071           | 0.017             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 10.80  | Call | Currency Future | 1,193.0000           | 1,206.0000        | 1.090             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 10.90  | Put  | Currency Future | 1,154.0000           | 1,165.0000        | 0.953             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 10.80  | Put  | Currency Future | 1,088.0000           | 1,099.0000        | 1.011             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 12.30  | Call | Currency Future | 778.0000             | 791.0000          | 1.671             | 0            | 0           | 10,100        |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.15  | Put  | Currency Future | 1,319.0000           | 1,330.0000        | 0.834             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.20  | Call | Currency Future | 1,058.0000           | 1,071.0000        | 1.229             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.15  | Call | Currency Future | 1,074.0000           | 1,087.0000        | 1.210             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.20  | Put  | Currency Future | 1,353.0000           | 1,364.0000        | 0.813             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 12.30  | Put  | Currency Future | 2,172.0000           | 2,184.0000        | 0.552             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.00  | Put  | Currency Future | 1,219.0000           | 1,230.0000        | 0.902             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 9.90   | Call | Currency Future | 1,578.0000           | 1,587.0000        | 0.570             | 0            | 0           | 10,100        |
| 15/12/2008 | \$ / R           | 2009/12/14 | 10.55  | Put  | Currency Future | 929.0000             | 941.0000          | 1.292             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.50  | Call | Currency Future | 968.0000             | 982.0000          | 1.446             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.00  | Call | Currency Future | 1,124.0000           | 1,137.0000        | 1.157             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R           | 2009/12/14 | 11.50  | Put  | Currency Future | 1,563.0000           | 1,575.0000        | 0.768             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/12/14 | 13.00  | Call | Currency Future | 653.0000             | 666.0000          | 1.991             | 0            | 0           | 9,452         |
| 15/12/2008 | \$ / R 2009/12/14 | 10.90  | Call | Currency Future | 1,159.0000           | 1,172.0000        | 1.122             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.00  | Put  | Currency Future | 2,748.0000           | 2,759.0000        | 0.400             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.55  | Call | Currency Future | 1,285.0000           | 1,298.0000        | 1.012             | 0            | 0           | 9,452         |
| 15/12/2008 | \$ / R 2009/12/14 | 9.90   | Put  | Currency Future | 572.0000             | 580.0000          | 1.399             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.60  | Put  | Currency Future | 1,636.0000           | 1,648.0000        | 0.733             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.60  | Call | Currency Future | 941.0000             | 955.0000          | 1.488             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.10  | Call | Currency Future | 1,090.0000           | 1,104.0000        | 1.284             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.10  | Put  | Currency Future | 1,285.0000           | 1,296.0000        | 0.856             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.30  | Call | Currency Future | 1,027.0000           | 1,040.0000        | 1.266             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.30  | Put  | Currency Future | 1,421.0000           | 1,433.0000        | 0.844             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.90  | Put  | Currency Future | 1,860.0000           | 1,872.0000        | 0.645             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.90  | Call | Currency Future | 865.0000             | 879.0000          | 1.618             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.70  | Put  | Currency Future | 1,023.0000           | 1,034.0000        | 1.075             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.70  | Call | Currency Future | 703.0000             | 716.0000          | 1.849             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.70  | Put  | Currency Future | 2,498.0000           | 2,509.0000        | 0.440             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.10  | Call | Currency Future | 638.0000             | 651.0000          | 2.038             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.10  | Put  | Currency Future | 2,833.0000           | 2,844.0000        | 0.388             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.10   | Put  | Currency Future | 284.0000             | 286.0000          | 0.704             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.70  | Call | Currency Future | 1,228.0000           | 1,242.0000        | 1.140             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.10   | Call | Currency Future | 2,089.0000           | 2,093.0000        | 0.191             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.50   | Call | Currency Future | 2,571.0000           | 2,573.0000        | 0.078             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.50   | Put  | Currency Future | 165.0000             | 166.0000          | 0.606             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.70   | Call | Currency Future | 1,685.0000           | 1,693.0000        | 0.475             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.30  | Put  | Currency Future | 782.0000             | 793.0000          | 1.407             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.20  | Put  | Currency Future | 2,918.0000           | 2,929.0000        | 0.377             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.40  | Call | Currency Future | 1,345.0000           | 1,358.0000        | 0.967             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.00  | Put  | Currency Future | 622.0000             | 630.0000          | 1.286             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.40  | Put  | Currency Future | 839.0000             | 851.0000          | 1.430             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.00  | Call | Currency Future | 842.0000             | 856.0000          | 1.663             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.00  | Put  | Currency Future | 1,937.0000           | 1,949.0000        | 0.620             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.40  | Call | Currency Future | 758.0000             | 771.0000          | 1.715             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.20  | Call | Currency Future | 623.0000             | 636.0000          | 2.087             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.30  | Call | Currency Future | 1,387.0000           | 1,400.0000        | 0.937             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.80  | Put  | Currency Future | 2,580.0000           | 2,592.0000        | 0.465             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.40  | Put  | Currency Future | 2,252.0000           | 2,264.0000        | 0.533             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/12/14 | 12.80  | Call | Currency Future | 686.0000             | 699.0000          | 1.895             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.70   | Put  | Currency Future | 480.0000             | 486.0000          | 1.250             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.10  | Put  | Currency Future | 2,015.0000           | 2,026.0000        | 0.546             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.80   | Put  | Currency Future | 219.0000             | 220.0000          | 0.457             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.80   | Call | Currency Future | 2,324.0000           | 2,327.0000        | 0.129             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.60  | Put  | Currency Future | 2,415.0000           | 2,427.0000        | 0.497             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.40   | Call | Currency Future | 1,879.0000           | 1,885.0000        | 0.319             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.40   | Put  | Currency Future | 374.0000             | 378.0000          | 1.070             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.60  | Call | Currency Future | 1,266.0000           | 1,279.0000        | 1.027             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.60  | Put  | Currency Future | 960.0000             | 972.0000          | 1.250             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.60  | Put  | Currency Future | 3,242.0000           | 3,253.0000        | 0.339             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.60  | Call | Currency Future | 720.0000             | 734.0000          | 1.944             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.60  | Call | Currency Future | 548.0000             | 560.0000          | 2.190             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.80  | Call | Currency Future | 889.0000             | 903.0000          | 1.575             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.80  | Put  | Currency Future | 1,784.0000           | 1,796.0000        | 0.673             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.10  | Call | Currency Future | 820.0000             | 834.0000          | 1.707             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.40  | Put  | Currency Future | 1,492.0000           | 1,503.0000        | 0.737             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.80  | Put  | Currency Future | 1,088.0000           | 1,099.0000        | 1.011             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.40   | Call | Currency Future | 2,654.0000           | 2,656.0000        | 0.075             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.30  | Put  | Currency Future | 3,004.0000           | 3,015.0000        | 0.366             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.30  | Call | Currency Future | 609.0000             | 622.0000          | 2.135             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.40   | Put  | Currency Future | 149.0000             | 149.0000          | -                 | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.00   | Call | Currency Future | 2,166.0000           | 2,170.0000        | 0.185             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.00   | Put  | Currency Future | 261.0000             | 263.0000          | 0.766             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.60   | Call | Currency Future | 1,748.0000           | 1,755.0000        | 0.400             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.80  | Call | Currency Future | 1,193.0000           | 1,206.0000        | 1.090             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.40  | Call | Currency Future | 997.0000             | 1,011.0000        | 1.404             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.20  | Put  | Currency Future | 726.0000             | 737.0000          | 1.515             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.60   | Put  | Currency Future | 443.0000             | 448.0000          | 1.129             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.20  | Call | Currency Future | 1,432.0000           | 1,444.0000        | 0.838             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.00  | Call | Currency Future | 1,527.0000           | 1,538.0000        | 0.720             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.95   | Put  | Currency Future | 597.0000             | 605.0000          | 1.340             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.95   | Call | Currency Future | 1,552.0000           | 1,562.0000        | 0.644             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.60   | Call | Currency Future | 2,487.0000           | 2,490.0000        | 0.121             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.75  | Call | Currency Future | 902.0000             | 916.0000          | 1.552             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.60   | Put  | Currency Future | 182.0000             | 183.0000          | 0.549             | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/12/14 | 11.75  | Put  | Currency Future | 1,747.0000           | 1,759.0000        | 0.687             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.35  | Put  | Currency Future | 2,212.0000           | 2,224.0000        | 0.542             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.55  | Call | Currency Future | 558.0000             | 570.0000          | 2.151             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.95  | Put  | Currency Future | 2,706.0000           | 2,717.0000        | 0.407             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.95  | Call | Currency Future | 661.0000             | 674.0000          | 1.967             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.35  | Call | Currency Future | 768.0000             | 781.0000          | 1.693             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.20   | Call | Currency Future | 2,018.0000           | 2,022.0000        | 0.198             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.20   | Put  | Currency Future | 312.0000             | 315.0000          | 0.962             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.80   | Call | Currency Future | 1,630.0000           | 1,639.0000        | 0.552             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.35   | Call | Currency Future | 1,913.0000           | 1,919.0000        | 0.314             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.75   | Put  | Currency Future | 209.0000             | 210.0000          | 0.478             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.75   | Call | Currency Future | 2,365.0000           | 2,367.0000        | 0.085             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.35   | Put  | Currency Future | 358.0000             | 362.0000          | 1.117             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.40  | Put  | Currency Future | 3,083.0000           | 3,094.0000        | 0.357             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.40  | Call | Currency Future | 588.0000             | 601.0000          | 2.211             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.80  | Put  | Currency Future | 2,580.0000           | 2,592.0000        | 0.465             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.80   | Put  | Currency Future | 525.0000             | 532.0000          | 1.333             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.55  | Put  | Currency Future | 3,202.0000           | 3,213.0000        | 0.344             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.20  | Call | Currency Future | 798.0000             | 812.0000          | 1.754             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.80  | Call | Currency Future | 686.0000             | 699.0000          | 1.895             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.20  | Put  | Currency Future | 2,093.0000           | 2,105.0000        | 0.573             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.50  | Call | Currency Future | 568.0000             | 580.0000          | 2.113             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.50  | Put  | Currency Future | 3,162.0000           | 3,173.0000        | 0.348             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.10  | Call | Currency Future | 638.0000             | 651.0000          | 2.038             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.50  | Call | Currency Future | 739.0000             | 752.0000          | 1.759             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.50  | Put  | Currency Future | 2,333.0000           | 2,345.0000        | 0.514             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.90  | Put  | Currency Future | 2,664.0000           | 2,675.0000        | 0.413             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.10  | Put  | Currency Future | 673.0000             | 683.0000          | 1.486             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.10  | Call | Currency Future | 1,478.0000           | 1,490.0000        | 0.812             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.50   | Put  | Currency Future | 407.0000             | 412.0000          | 1.229             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.90   | Call | Currency Future | 2,245.0000           | 2,248.0000        | 0.134             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.90   | Put  | Currency Future | 239.0000             | 241.0000          | 0.837             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.50   | Call | Currency Future | 1,813.0000           | 1,819.0000        | 0.331             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.10  | Put  | Currency Future | 2,833.0000           | 2,844.0000        | 0.388             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.70  | Call | Currency Future | 528.0000             | 540.0000          | 2.273             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.70   | Call | Currency Future | 2,405.0000           | 2,408.0000        | 0.125             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | \$ / R 2009/12/14 | 12.30  | Call | Currency Future | 778.0000             | 791.0000          | 1.671             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.30  | Put  | Currency Future | 2,172.0000           | 2,184.0000        | 0.552             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 12.90  | Call | Currency Future | 669.0000             | 682.0000          | 1.943             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 13.70  | Put  | Currency Future | 3,323.0000           | 3,333.0000        | 0.301             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.70  | Call | Currency Future | 915.0000             | 928.0000          | 1.421             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 11.70  | Put  | Currency Future | 1,709.0000           | 1,721.0000        | 0.702             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.50  | Call | Currency Future | 1,304.0000           | 1,317.0000        | 0.997             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 10.50  | Put  | Currency Future | 899.0000             | 910.0000          | 1.224             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 8.70   | Put  | Currency Future | 200.0000             | 201.0000          | 0.500             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.30   | Put  | Currency Future | 342.0000             | 345.0000          | 0.877             | 0            | 0           | 0             |
| 15/12/2008 | \$ / R 2009/12/14 | 9.30   | Call | Currency Future | 1,948.0000           | 1,953.0000        | 0.257             | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  |        |      | Currency Future | 15.5826              | 15.8750           | 1.876             | 15.8500      | 15.3400     | 10,830        |
| 15/12/2008 | £ / R 2009/03/16  | 16.20  | Call | Currency Future | 592.0000             | 692.0000          | 16.892            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 17.20  | Put  | Currency Future | 1,925.0000           | 1,697.0000        | (11.844)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.00  | Call | Currency Future | 668.0000             | 760.0000          | 13.772            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 15.65  | Call | Currency Future | 784.0000             | 895.0000          | 14.158            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.70  | Call | Currency Future | 1,271.0000           | 1,470.0000        | 15.657            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.75  | Call | Currency Future | 1,239.0000           | 1,435.0000        | 15.819            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 19.05  | Put  | Currency Future | 3,541.0000           | 3,267.0000        | (7.738)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.20  | Put  | Currency Future | 1,210.0000           | 1,017.0000        | (15.950)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.50  | Put  | Currency Future | 1,409.0000           | 1,211.0000        | (14.053)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.70  | Put  | Currency Future | 1,549.0000           | 1,342.0000        | (13.363)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.90  | Call | Currency Future | 1,144.0000           | 1,331.0000        | 16.346            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.75  | Put  | Currency Future | 406.0000             | 310.0000          | (23.645)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 19.25  | Put  | Currency Future | 3,730.0000           | 3,453.0000        | (7.426)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 17.95  | Call | Currency Future | 178.0000             | 218.0000          | 22.472            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 15.70  | Call | Currency Future | 766.0000             | 875.0000          | 14.230            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 15.80  | Call | Currency Future | 732.0000             | 836.0000          | 14.208            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.70  | Put  | Currency Future | 389.0000             | 295.0000          | (24.165)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 14.85  | Call | Currency Future | 1,175.0000           | 1,365.0000        | 16.170            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 19.05  | Call | Currency Future | 74.0000              | 92.0000           | 24.324            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 17.95  | Put  | Currency Future | 2,546.0000           | 2,293.0000        | (9.937)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.15  | Call | Currency Future | 611.0000             | 708.0000          | 15.876            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 16.70  | Call | Currency Future | 432.0000             | 517.0000          | 19.676            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16  | 15.10  | Put  | Currency Future | 542.0000             | 424.0000          | (21.771)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 14.85  | Put  | Currency Future | 442.0000             | 340.0000          | (23.077)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.95  | Call | Currency Future | 80.0000              | 100.0000          | 25.000            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.00  | Put  | Currency Future | 1,086.0000           | 885.0000          | (18.508)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.65  | Put  | Currency Future | 852.0000             | 670.0000          | (21.362)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.80  | Call | Currency Future | 1,207.0000           | 1,400.0000        | 15.990            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.55  | Put  | Currency Future | 3,079.0000           | 2,813.0000        | (8.639)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.30  | Put  | Currency Future | 641.0000             | 501.0000          | (21.841)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.20  | Put  | Currency Future | 1,210.0000           | 1,017.0000        | (15.950)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.90  | Put  | Currency Future | 461.0000             | 356.0000          | (22.777)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.95  | Put  | Currency Future | 481.0000             | 372.0000          | (22.661)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.95  | Put  | Currency Future | 3,448.0000           | 3,175.0000        | (7.918)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.45  | Call | Currency Future | 121.0000             | 149.0000          | 23.140            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.20  | Call | Currency Future | 592.0000             | 692.0000          | 16.892            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.10  | Call | Currency Future | 1,024.0000           | 1,199.0000        | 17.090            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.55  | Call | Currency Future | 112.0000             | 138.0000          | 23.214            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.95  | Call | Currency Future | 365.0000             | 440.0000          | 20.548            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.50  | Call | Currency Future | 491.0000             | 586.0000          | 19.348            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.80  | Put  | Currency Future | 424.0000             | 325.0000          | (23.349)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.55  | Call | Currency Future | 822.0000             | 938.0000          | 14.112            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.85  | Put  | Currency Future | 1,658.0000           | 1,444.0000        | (12.907)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.10  | Call | Currency Future | 629.0000             | 725.0000          | 15.262            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.15  | Put  | Currency Future | 1,178.0000           | 983.0000          | (16.553)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.85  | Call | Currency Future | 391.0000             | 469.0000          | 19.949            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.60  | Put  | Currency Future | 1,478.0000           | 1,275.0000        | (13.735)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.30  | Put  | Currency Future | 1,274.0000           | 1,086.0000        | (14.757)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.60  | Call | Currency Future | 461.0000             | 550.0000          | 19.306            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.55  | Put  | Currency Future | 789.0000             | 613.0000          | (22.307)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.55  | Put  | Currency Future | 789.0000             | 613.0000          | (22.307)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.20  | Call | Currency Future | 308.0000             | 372.0000          | 20.779            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.45  | Put  | Currency Future | 2,988.0000           | 2,724.0000        | (8.835)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.25  | Call | Currency Future | 575.0000             | 676.0000          | 17.565            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.65  | Put  | Currency Future | 852.0000             | 670.0000          | (21.362)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.75  | Call | Currency Future | 418.0000             | 501.0000          | 19.856            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.25  | Put  | Currency Future | 1,242.0000           | 1,051.0000        | (15.378)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.75  | Call | Currency Future | 749.0000             | 855.0000          | 14.152            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.95  | Put  | Currency Future | 1,733.0000           | 1,515.0000        | (12.579)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 15.30  | Call | Currency Future | 924.0000             | 1,076.0000        | 16.450            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.75  | Put  | Currency Future | 916.0000             | 730.0000          | (20.306)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.25  | Call | Currency Future | 946.0000             | 1,106.0000        | 16.913            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.05  | Call | Currency Future | 165.0000             | 203.0000          | 23.030            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.80  | Call | Currency Future | 732.0000             | 836.0000          | 14.208            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.55  | Call | Currency Future | 822.0000             | 938.0000          | 14.112            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.25  | Put  | Currency Future | 613.0000             | 481.0000          | (21.533)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.75  | Put  | Currency Future | 1,585.0000           | 1,376.0000        | (13.186)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.15  | Put  | Currency Future | 563.0000             | 443.0000          | (21.314)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.60  | Put  | Currency Future | 820.0000             | 641.0000          | (21.829)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.15  | Call | Currency Future | 996.0000             | 1,168.0000        | 17.269            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.50  | Call | Currency Future | 116.0000             | 143.0000          | 23.276            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.60  | Call | Currency Future | 803.0000             | 916.0000          | 14.072            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.80  | Call | Currency Future | 404.0000             | 485.0000          | 20.050            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.05  | Put  | Currency Future | 521.0000             | 406.0000          | (22.073)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 19.25  | Call | Currency Future | 62.0000              | 78.0000           | 25.806            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.50  | Put  | Currency Future | 3,034.0000           | 2,768.0000        | (8.767)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.80  | Put  | Currency Future | 949.0000             | 761.0000          | (19.810)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.95  | Call | Currency Future | 683.0000             | 778.0000          | 13.909            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.80  | Put  | Currency Future | 1,621.0000           | 1,410.0000        | (13.017)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.80  | Put  | Currency Future | 949.0000             | 761.0000          | (19.810)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.60  | Put  | Currency Future | 356.0000             | 268.0000          | (24.719)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.95  | Call | Currency Future | 1,113.0000           | 1,297.0000        | 16.532            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.95  | Put  | Currency Future | 1,051.0000           | 853.0000          | (18.839)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.10  | Put  | Currency Future | 1,147.0000           | 950.0000          | (17.175)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 699.0000             | 796.0000          | 13.877            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.65  | Put  | Currency Future | 372.0000             | 281.0000          | (24.462)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 19.15  | Put  | Currency Future | 3,635.0000           | 3,360.0000        | (7.565)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.30  | Call | Currency Future | 557.0000             | 661.0000          | 18.671            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.85  | Call | Currency Future | 715.0000             | 816.0000          | 14.126            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.60  | Call | Currency Future | 1,338.0000           | 1,543.0000        | 15.321            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.80  | Put  | Currency Future | 3,308.0000           | 3,038.0000        | (8.162)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.30  | Put  | Currency Future | 1,274.0000           | 1,086.0000        | (14.757)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.35  | Put  | Currency Future | 1,307.0000           | 1,117.0000        | (14.537)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 1,016.0000           | 821.0000          | (19.193)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.30  | Put  | Currency Future | 641.0000             | 501.0000          | (21.841)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 19.05  | Put  | Currency Future | 3,541.0000           | 3,267.0000        | (7.738)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.65  | Call | Currency Future | 103.0000             | 127.0000          | 23.301            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.05  | Put  | Currency Future | 1,116.0000           | 917.0000          | (17.832)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.35  | Call | Currency Future | 540.0000             | 642.0000          | 18.889            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.05  | Call | Currency Future | 1,053.0000           | 1,231.0000        | 16.904            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.65  | Put  | Currency Future | 3,170.0000           | 2,902.0000        | (8.454)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.30  | Call | Currency Future | 924.0000             | 1,076.0000        | 16.450            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.05  | Call | Currency Future | 649.0000             | 742.0000          | 14.330            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.85  | Put  | Currency Future | 983.0000             | 791.0000          | (19.532)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.00  | Put  | Currency Future | 500.0000             | 389.0000          | (22.200)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.80  | Call | Currency Future | 91.0000              | 113.0000          | 24.176            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.70  | Put  | Currency Future | 884.0000             | 700.0000          | (20.814)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.05  | Put  | Currency Future | 1,116.0000           | 917.0000          | (17.832)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.65  | Call | Currency Future | 784.0000             | 895.0000          | 14.158            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.05  | Call | Currency Future | 649.0000             | 742.0000          | 14.330            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.30  | Call | Currency Future | 557.0000             | 661.0000          | 18.671            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.05  | Call | Currency Future | 1,053.0000           | 1,231.0000        | 16.904            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.80  | Call | Currency Future | 1,207.0000           | 1,400.0000        | 15.990            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 699.0000             | 796.0000          | 13.877            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 19.15  | Call | Currency Future | 68.0000              | 85.0000           | 25.000            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.35  | Call | Currency Future | 903.0000             | 1,046.0000        | 15.836            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 1,016.0000           | 821.0000          | (19.193)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.05  | Put  | Currency Future | 521.0000             | 406.0000          | (22.073)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.90  | Put  | Currency Future | 461.0000             | 356.0000          | (22.777)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.50  | Put  | Currency Future | 759.0000             | 586.0000          | (22.793)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.40  | Call | Currency Future | 523.0000             | 623.0000          | 19.120            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.00  | Call | Currency Future | 1,083.0000           | 1,264.0000        | 16.713            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.05  | Put  | Currency Future | 2,633.0000           | 2,378.0000        | (9.685)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.15  | Call | Currency Future | 996.0000             | 1,168.0000        | 17.269            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.90  | Call | Currency Future | 84.0000              | 104.0000          | 23.810            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.90  | Call | Currency Future | 1,144.0000           | 1,331.0000        | 16.346            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.15  | Put  | Currency Future | 2,720.0000           | 2,463.0000        | (9.449)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.50  | Call | Currency Future | 842.0000             | 961.0000          | 14.133            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.15  | Put  | Currency Future | 563.0000             | 443.0000          | (21.314)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.90  | Put  | Currency Future | 3,401.0000           | 3,129.0000        | (7.998)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.65  | Call | Currency Future | 1,305.0000           | 1,506.0000        | 15.402            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 18.25  | Call | Currency Future | 142.0000             | 174.0000          | 22.535            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.35  | Put  | Currency Future | 671.0000             | 521.0000          | (22.355)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.85  | Put  | Currency Future | 983.0000             | 791.0000          | (19.532)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.10  | Put  | Currency Future | 1,147.0000           | 950.0000          | (17.175)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.35  | Call | Currency Future | 131.0000             | 161.0000          | 22.901            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 14.80  | Put  | Currency Future | 424.0000             | 325.0000          | (23.349)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.75  | Put  | Currency Future | 3,262.0000           | 2,993.0000        | (8.246)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.55  | Call | Currency Future | 476.0000             | 568.0000          | 19.328            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.45  | Call | Currency Future | 862.0000             | 989.0000          | 14.733            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.70  | Put  | Currency Future | 3,216.0000           | 2,947.0000        | (8.364)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.85  | Call | Currency Future | 87.0000              | 108.0000          | 24.138            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.40  | Put  | Currency Future | 1,341.0000           | 1,148.0000        | (14.392)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.55  | Put  | Currency Future | 1,443.0000           | 1,243.0000        | (13.860)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.15  | Call | Currency Future | 153.0000             | 188.0000          | 22.876            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.85  | Put  | Currency Future | 3,355.0000           | 3,083.0000        | (8.107)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.85  | Put  | Currency Future | 3,355.0000           | 3,083.0000        | (8.107)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.50  | Put  | Currency Future | 2,166.0000           | 1,927.0000        | (11.034)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.85  | Call | Currency Future | 715.0000             | 816.0000          | 14.126            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.10  | Call | Currency Future | 629.0000             | 725.0000          | 15.262            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.65  | Put  | Currency Future | 2,290.0000           | 2,047.0000        | (10.611)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.45  | Put  | Currency Future | 2,988.0000           | 2,724.0000        | (8.835)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.75  | Call | Currency Future | 95.0000              | 118.0000          | 24.211            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.90  | Call | Currency Future | 378.0000             | 454.0000          | 20.106            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.45  | Put  | Currency Future | 730.0000             | 564.0000          | (22.740)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.85  | Call | Currency Future | 192.0000             | 235.0000          | 22.396            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.85  | Call | Currency Future | 87.0000              | 108.0000          | 24.138            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.65  | Put  | Currency Future | 3,170.0000           | 2,902.0000        | (8.454)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.35  | Call | Currency Future | 903.0000             | 1,046.0000        | 15.836            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.50  | Call | Currency Future | 249.0000             | 302.0000          | 21.285            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.75  | Call | Currency Future | 749.0000             | 855.0000          | 14.152            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.85  | Put  | Currency Future | 2,460.0000           | 2,210.0000        | (10.163)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 19.05  | Call | Currency Future | 74.0000              | 92.0000           | 24.324            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.65  | Call | Currency Future | 103.0000             | 127.0000          | 23.301            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.40  | Put  | Currency Future | 1,341.0000           | 1,148.0000        | (14.392)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.75  | Put  | Currency Future | 916.0000             | 730.0000          | (20.306)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.15  | Put  | Currency Future | 2,720.0000           | 2,463.0000        | (9.449)           | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 18.45  | Call | Currency Future | 121.0000             | 149.0000          | 23.140            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.55  | Put  | Currency Future | 3,079.0000           | 2,813.0000        | (8.639)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.40  | Put  | Currency Future | 701.0000             | 542.0000          | (22.682)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.65  | Call | Currency Future | 223.0000             | 272.0000          | 21.973            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.95  | Call | Currency Future | 80.0000              | 100.0000          | 25.000            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.25  | Put  | Currency Future | 2,809.0000           | 2,549.0000        | (9.256)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.35  | Put  | Currency Future | 671.0000             | 521.0000          | (22.355)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.40  | Call | Currency Future | 883.0000             | 1,017.0000        | 15.176            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.60  | Call | Currency Future | 107.0000             | 133.0000          | 24.299            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.95  | Put  | Currency Future | 3,448.0000           | 3,175.0000        | (7.918)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.15  | Call | Currency Future | 153.0000             | 188.0000          | 22.876            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.70  | Call | Currency Future | 99.0000              | 122.0000          | 23.232            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.35  | Call | Currency Future | 131.0000             | 161.0000          | 22.901            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.40  | Call | Currency Future | 883.0000             | 1,017.0000        | 15.176            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.00  | Put  | Currency Future | 1,086.0000           | 885.0000          | (18.508)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.30  | Put  | Currency Future | 2,853.0000           | 2,593.0000        | (9.113)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.55  | Call | Currency Future | 112.0000             | 138.0000          | 23.214            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.40  | Call | Currency Future | 523.0000             | 623.0000          | 19.120            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.60  | Put  | Currency Future | 1,478.0000           | 1,275.0000        | (13.735)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.30  | Call | Currency Future | 136.0000             | 168.0000          | 23.529            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.35  | Put  | Currency Future | 2,898.0000           | 2,636.0000        | (9.041)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.80  | Put  | Currency Future | 1,621.0000           | 1,410.0000        | (13.017)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.45  | Call | Currency Future | 507.0000             | 604.0000          | 19.132            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.90  | Call | Currency Future | 378.0000             | 454.0000          | 20.106            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.60  | Put  | Currency Future | 820.0000             | 641.0000          | (21.829)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.90  | Put  | Currency Future | 1,695.0000           | 1,479.0000        | (12.743)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.90  | Put  | Currency Future | 1,695.0000           | 1,479.0000        | (12.743)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.60  | Call | Currency Future | 803.0000             | 916.0000          | 14.072            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.10  | Call | Currency Future | 330.0000             | 398.0000          | 20.606            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.40  | Put  | Currency Future | 701.0000             | 542.0000          | (22.682)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.60  | Call | Currency Future | 461.0000             | 550.0000          | 19.306            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.00  | Call | Currency Future | 668.0000             | 760.0000          | 13.772            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Call | Currency Future | 699.0000             | 796.0000          | 13.877            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.90  | Put  | Currency Future | 1,016.0000           | 821.0000          | (19.193)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.80  | Call | Currency Future | 404.0000             | 485.0000          | 20.050            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.20  | Put  | Currency Future | 585.0000             | 462.0000          | (21.026)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/03/16 | 17.05  | Call | Currency Future | 341.0000             | 412.0000          | 20.821            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.60  | Put  | Currency Future | 2,249.0000           | 2,007.0000        | (10.760)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 15.20  | Call | Currency Future | 968.0000             | 1,137.0000        | 17.459            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.15  | Call | Currency Future | 319.0000             | 385.0000          | 20.690            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.20  | Put  | Currency Future | 2,765.0000           | 2,506.0000        | (9.367)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.05  | Put  | Currency Future | 1,809.0000           | 1,587.0000        | (12.272)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.10  | Put  | Currency Future | 2,676.0000           | 2,420.0000        | (9.567)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.15  | Put  | Currency Future | 1,886.0000           | 1,660.0000        | (11.983)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.10  | Call | Currency Future | 159.0000             | 195.0000          | 22.642            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.20  | Call | Currency Future | 147.0000             | 181.0000          | 23.129            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.35  | Put  | Currency Future | 2,898.0000           | 2,636.0000        | (9.041)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.45  | Put  | Currency Future | 1,374.0000           | 1,179.0000        | (14.192)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.10  | Put  | Currency Future | 1,847.0000           | 1,623.0000        | (12.128)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.55  | Call | Currency Future | 476.0000             | 568.0000          | 19.328            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.55  | Put  | Currency Future | 1,443.0000           | 1,243.0000        | (13.860)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.60  | Call | Currency Future | 231.0000             | 282.0000          | 22.078            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.60  | Put  | Currency Future | 3,125.0000           | 2,858.0000        | (8.544)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.65  | Call | Currency Future | 446.0000             | 533.0000          | 19.507            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.35  | Put  | Currency Future | 1,307.0000           | 1,117.0000        | (14.537)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.40  | Put  | Currency Future | 2,943.0000           | 2,680.0000        | (8.936)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.65  | Put  | Currency Future | 1,513.0000           | 1,308.0000        | (13.549)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.40  | Put  | Currency Future | 2,085.0000           | 1,849.0000        | (11.319)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.35  | Call | Currency Future | 540.0000             | 642.0000          | 18.889            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 18.40  | Call | Currency Future | 126.0000             | 155.0000          | 23.016            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.70  | Call | Currency Future | 215.0000             | 262.0000          | 21.860            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.60  | Put  | Currency Future | 2,249.0000           | 2,007.0000        | (10.760)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.60  | Call | Currency Future | 231.0000             | 282.0000          | 22.078            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.85  | Call | Currency Future | 391.0000             | 469.0000          | 19.949            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.00  | Call | Currency Future | 353.0000             | 426.0000          | 20.680            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.25  | Call | Currency Future | 297.0000             | 360.0000          | 21.212            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.70  | Put  | Currency Future | 2,332.0000           | 2,087.0000        | (10.506)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 16.85  | Put  | Currency Future | 1,658.0000           | 1,444.0000        | (12.907)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.55  | Put  | Currency Future | 2,207.0000           | 1,967.0000        | (10.874)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.55  | Call | Currency Future | 240.0000             | 292.0000          | 21.667            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.35  | Put  | Currency Future | 2,044.0000           | 1,811.0000        | (11.399)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/03/16 | 17.35  | Call | Currency Future | 277.0000             | 336.0000          | 21.300            | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R            | 2009/03/16 | 17.25  | Put  | Currency Future | 1,965.0000           | 1,735.0000        | (11.705)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.80  | Call | Currency Future | 200.0000             | 244.0000          | 22.000            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.65  | Put  | Currency Future | 2,290.0000           | 2,047.0000        | (10.611)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.00  | Put  | Currency Future | 1,771.0000           | 1,551.0000        | (12.422)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.65  | Call | Currency Future | 223.0000             | 272.0000          | 21.973            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.90  | Call | Currency Future | 185.0000             | 227.0000          | 22.703            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.75  | Put  | Currency Future | 2,375.0000           | 2,128.0000        | (10.400)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.10  | Call | Currency Future | 330.0000             | 398.0000          | 20.606            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.10  | Put  | Currency Future | 1,847.0000           | 1,623.0000        | (12.128)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.90  | Put  | Currency Future | 2,503.0000           | 2,252.0000        | (10.028)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 18.00  | Call | Currency Future | 172.0000             | 210.0000          | 22.093            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.80  | Put  | Currency Future | 2,417.0000           | 2,169.0000        | (10.261)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 18.00  | Put  | Currency Future | 2,589.0000           | 2,335.0000        | (9.811)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.75  | Call | Currency Future | 207.0000             | 253.0000          | 22.222            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.40  | Call | Currency Future | 267.0000             | 324.0000          | 21.348            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.30  | Put  | Currency Future | 2,004.0000           | 1,773.0000        | (11.527)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.85  | Put  | Currency Future | 2,460.0000           | 2,210.0000        | (10.163)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.30  | Call | Currency Future | 287.0000             | 348.0000          | 21.254            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 17.85  | Call | Currency Future | 192.0000             | 235.0000          | 22.396            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 15.10  | Put  | Currency Future | 542.0000             | 424.0000          | (21.771)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 15.10  | Call | Currency Future | 1,024.0000           | 1,199.0000        | 17.090            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 15.85  | Put  | Currency Future | 983.0000             | 791.0000          | (19.532)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 16.15  | Put  | Currency Future | 1,178.0000           | 983.0000          | (16.553)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 16.15  | Call | Currency Future | 611.0000             | 708.0000          | 15.876            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/03/16 | 15.85  | Call | Currency Future | 715.0000             | 816.0000          | 14.126            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 |        |      | Currency Future | 15.8587              | 16.1582           | 1.889             | 0.0000       | 0.0000      | 75            |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.25  | Call | Currency Future | 416.0000             | 487.0000          | 17.067            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.05  | Put  | Currency Future | 1,269.0000           | 1,087.0000        | (14.342)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.50  | Call | Currency Future | 590.0000             | 684.0000          | 15.932            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.40  | Call | Currency Future | 951.0000             | 1,066.0000        | 12.093            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.50  | Put  | Currency Future | 2,231.0000           | 2,026.0000        | (9.189)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.05  | Call | Currency Future | 1,077.0000           | 1,195.0000        | 10.956            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.80  | Call | Currency Future | 514.0000             | 598.0000          | 16.342            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.50  | Put  | Currency Future | 1,553.0000           | 1,374.0000        | (11.526)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.25  | Call | Currency Future | 1,011.0000           | 1,119.0000        | 10.682            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 15.05  | Call | Currency Future | 1,530.0000           | 1,721.0000        | 12.484            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.80  | Put  | Currency Future | 2,456.0000           | 2,240.0000        | (8.795)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.25  | Put  | Currency Future | 1,402.0000           | 1,210.0000        | (13.695)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.40  | Put  | Currency Future | 1,492.0000           | 1,308.0000        | (12.332)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.60  | Call | Currency Future | 1,249.0000           | 1,399.0000        | 12.010            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.05  | Put  | Currency Future | 1,912.0000           | 1,722.0000        | (9.937)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.00  | Put  | Currency Future | 1,236.0000           | 1,057.0000        | (14.482)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.55  | Call | Currency Future | 1,270.0000           | 1,426.0000        | 12.283            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.60  | Put  | Currency Future | 990.0000             | 840.0000          | (15.152)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.00  | Call | Currency Future | 1,095.0000           | 1,215.0000        | 10.959            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.95  | Put  | Currency Future | 1,204.0000           | 1,026.0000        | (14.784)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.15  | Put  | Currency Future | 764.0000             | 651.0000          | (14.791)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.85  | Call | Currency Future | 310.0000             | 366.0000          | 18.065            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.75  | Put  | Currency Future | 3,217.0000           | 2,976.0000        | (7.491)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,131.0000           | 1,253.0000        | 10.787            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.35  | Call | Currency Future | 1,362.0000           | 1,540.0000        | 13.069            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.55  | Put  | Currency Future | 961.0000             | 818.0000          | (14.880)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.55  | Put  | Currency Future | 3,909.0000           | 3,651.0000        | (6.600)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.25  | Put  | Currency Future | 2,807.0000           | 2,579.0000        | (8.123)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.80  | Call | Currency Future | 1,681.0000           | 1,882.0000        | 11.957            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.65  | Put  | Currency Future | 1,020.0000           | 863.0000          | (15.392)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.25  | Call | Currency Future | 254.0000             | 301.0000          | 18.504            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.75  | Call | Currency Future | 326.0000             | 384.0000          | 17.791            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.50  | Call | Currency Future | 912.0000             | 1,032.0000        | 13.158            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.80  | Call | Currency Future | 804.0000             | 922.0000          | 14.677            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.30  | Put  | Currency Future | 830.0000             | 711.0000          | (14.337)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.65  | Call | Currency Future | 1,229.0000           | 1,371.0000        | 11.554            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.05  | Put  | Currency Future | 3,472.0000           | 3,224.0000        | (7.143)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.25  | Put  | Currency Future | 2,052.0000           | 1,854.0000        | (9.649)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.10  | Put  | Currency Future | 1,947.0000           | 1,755.0000        | (9.861)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.95  | Call | Currency Future | 1,113.0000           | 1,234.0000        | 10.872            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.40  | Call | Currency Future | 1,335.0000           | 1,511.0000        | 13.184            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.15  | Call | Currency Future | 1,473.0000           | 1,659.0000        | 12.627            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.05  | Call | Currency Future | 281.0000             | 332.0000          | 18.149            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.10  | Put  | Currency Future | 1,302.0000           | 1,117.0000        | (14.209)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.15  | Call | Currency Future | 690.0000             | 796.0000          | 15.362            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 15.40  | Put  | Currency Future | 877.0000             | 753.0000          | (14.139)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.05  | Put  | Currency Future | 722.0000             | 613.0000          | (15.097)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.25  | Put  | Currency Future | 3,645.0000           | 3,393.0000        | (6.914)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.25  | Call | Currency Future | 660.0000             | 762.0000          | 15.455            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.10  | Call | Currency Future | 1,060.0000           | 1,175.0000        | 10.849            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.30  | Call | Currency Future | 1,389.0000           | 1,569.0000        | 12.959            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.95  | Put  | Currency Future | 681.0000             | 576.0000          | (15.419)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.85  | Put  | Currency Future | 3,302.0000           | 3,058.0000        | (7.389)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.15  | Put  | Currency Future | 1,981.0000           | 1,787.0000        | (9.793)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.10  | Call | Currency Future | 706.0000             | 813.0000          | 15.156            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.10  | Put  | Currency Future | 743.0000             | 632.0000          | (14.939)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.35  | Call | Currency Future | 241.0000             | 286.0000          | 18.672            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.05  | Call | Currency Future | 721.0000             | 830.0000          | 15.118            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.90  | Put  | Currency Future | 1,811.0000           | 1,626.0000        | (10.215)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.10  | Call | Currency Future | 1,501.0000           | 1,690.0000        | 12.592            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.45  | Call | Currency Future | 229.0000             | 272.0000          | 18.777            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.40  | Put  | Currency Future | 2,928.0000           | 2,696.0000        | (7.923)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,131.0000           | 1,253.0000        | 10.787            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.90  | Call | Currency Future | 770.0000             | 884.0000          | 14.805            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.80  | Put  | Currency Future | 622.0000             | 524.0000          | (15.756)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.85  | Call | Currency Future | 1,650.0000           | 1,849.0000        | 12.061            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.55  | Call | Currency Future | 217.0000             | 259.0000          | 19.355            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.15  | Put  | Currency Future | 3,558.0000           | 3,308.0000        | (7.026)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.80  | Put  | Currency Future | 1,745.0000           | 1,563.0000        | (10.430)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.30  | Call | Currency Future | 991.0000             | 1,101.0000        | 11.100            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.90  | Call | Currency Future | 1,620.0000           | 1,817.0000        | 12.160            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.85  | Put  | Currency Future | 641.0000             | 541.0000          | (15.601)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.45  | Put  | Currency Future | 3,820.0000           | 3,564.0000        | (6.702)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.45  | Call | Currency Future | 931.0000             | 1,049.0000        | 12.675            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.90  | Put  | Currency Future | 661.0000             | 559.0000          | (15.431)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.95  | Call | Currency Future | 1,590.0000           | 1,785.0000        | 12.264            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.35  | Put  | Currency Future | 3,732.0000           | 3,478.0000        | (6.806)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.15  | Call | Currency Future | 267.0000             | 316.0000          | 18.352            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.35  | Put  | Currency Future | 1,462.0000           | 1,275.0000        | (12.791)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.50  | Call | Currency Future | 1,289.0000           | 1,454.0000        | 12.801            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.80  | Call | Currency Future | 318.0000             | 375.0000          | 17.925            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 1,172.0000           | 995.0000          | (15.102)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.30  | Put  | Currency Future | 1,432.0000           | 1,242.0000        | (13.268)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.80  | Call | Currency Future | 1,681.0000           | 1,882.0000        | 11.957            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.90  | Put  | Currency Future | 3,344.0000           | 3,099.0000        | (7.327)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.00  | Call | Currency Future | 1,095.0000           | 1,215.0000        | 10.959            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.50  | Put  | Currency Future | 930.0000             | 796.0000          | (14.409)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.00  | Put  | Currency Future | 3,429.0000           | 3,182.0000        | (7.203)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.00  | Put  | Currency Future | 1,236.0000           | 1,057.0000        | (14.482)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.60  | Call | Currency Future | 875.0000             | 1,000.0000        | 14.286            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.60  | Put  | Currency Future | 1,616.0000           | 1,442.0000        | (10.767)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.20  | Put  | Currency Future | 1,368.0000           | 1,179.0000        | (13.816)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.25  | Call | Currency Future | 1,417.0000           | 1,599.0000        | 12.844            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.30  | Put  | Currency Future | 830.0000             | 711.0000          | (14.337)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.90  | Put  | Currency Future | 3,344.0000           | 3,099.0000        | (7.327)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.60  | Put  | Currency Future | 1,616.0000           | 1,442.0000        | (10.767)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.20  | Call | Currency Future | 1,445.0000           | 1,629.0000        | 12.734            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.30  | Call | Currency Future | 1,389.0000           | 1,569.0000        | 12.959            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.10  | Call | Currency Future | 274.0000             | 324.0000          | 18.248            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.35  | Call | Currency Future | 970.0000             | 1,083.0000        | 11.649            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.40  | Put  | Currency Future | 1,492.0000           | 1,308.0000        | (12.332)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.70  | Call | Currency Future | 839.0000             | 960.0000          | 14.422            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.20  | Call | Currency Future | 1,027.0000           | 1,137.0000        | 10.711            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.20  | Put  | Currency Future | 786.0000             | 671.0000          | (14.631)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.10  | Put  | Currency Future | 3,515.0000           | 3,266.0000        | (7.084)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.00  | Call | Currency Future | 288.0000             | 340.0000          | 18.056            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.40  | Call | Currency Future | 951.0000             | 1,066.0000        | 12.093            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.60  | Call | Currency Future | 875.0000             | 1,000.0000        | 14.286            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.40  | Call | Currency Future | 1,335.0000           | 1,511.0000        | 13.184            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.90  | Call | Currency Future | 303.0000             | 357.0000          | 17.822            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.90  | Call | Currency Future | 770.0000             | 884.0000          | 14.805            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.25  | Put  | Currency Future | 808.0000             | 691.0000          | (14.480)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.40  | Put  | Currency Future | 877.0000             | 753.0000          | (14.139)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.20  | Call | Currency Future | 260.0000             | 308.0000          | 18.462            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.80  | Put  | Currency Future | 3,259.0000           | 3,017.0000        | (7.426)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.85  | Put  | Currency Future | 1,141.0000           | 964.0000          | (15.513)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.90  | Put  | Currency Future | 1,811.0000           | 1,626.0000        | (10.215)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 18.70  | Put  | Currency Future | 3,175.0000           | 2,935.0000        | (7.559)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.40  | Call | Currency Future | 387.0000             | 454.0000          | 17.313            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.65  | Put  | Currency Future | 1,020.0000           | 863.0000          | (15.392)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.70  | Put  | Currency Future | 1,680.0000           | 1,502.0000        | (10.595)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.10  | Call | Currency Future | 1,060.0000           | 1,175.0000        | 10.849            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.35  | Put  | Currency Future | 853.0000             | 731.0000          | (14.302)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.05  | Call | Currency Future | 1,530.0000           | 1,721.0000        | 12.484            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.35  | Call | Currency Future | 396.0000             | 465.0000          | 17.424            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.00  | Call | Currency Future | 737.0000             | 848.0000          | 15.061            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 1,172.0000           | 995.0000          | (15.102)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.50  | Call | Currency Future | 369.0000             | 433.0000          | 17.344            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.35  | Put  | Currency Future | 2,888.0000           | 2,657.0000        | (7.999)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.80  | Call | Currency Future | 804.0000             | 922.0000          | 14.677            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.10  | Put  | Currency Future | 1,302.0000           | 1,117.0000        | (14.209)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.05  | Put  | Currency Future | 722.0000             | 613.0000          | (15.097)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.50  | Put  | Currency Future | 3,010.0000           | 2,775.0000        | (7.807)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.65  | Call | Currency Future | 1,229.0000           | 1,371.0000        | 11.554            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.00  | Call | Currency Future | 1,560.0000           | 1,753.0000        | 12.372            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.80  | Put  | Currency Future | 1,745.0000           | 1,563.0000        | (10.430)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.60  | Call | Currency Future | 351.0000             | 413.0000          | 17.664            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.20  | Call | Currency Future | 1,027.0000           | 1,137.0000        | 10.711            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.00  | Put  | Currency Future | 1,878.0000           | 1,690.0000        | (10.011)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.70  | Call | Currency Future | 334.0000             | 394.0000          | 17.964            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.20  | Put  | Currency Future | 1,368.0000           | 1,179.0000        | (13.816)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.20  | Put  | Currency Future | 3,601.0000           | 3,350.0000        | (6.970)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.85  | Call | Currency Future | 1,150.0000           | 1,273.0000        | 10.696            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.00  | Put  | Currency Future | 701.0000             | 594.0000          | (15.264)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.15  | Call | Currency Future | 1,473.0000           | 1,659.0000        | 12.627            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.60  | Put  | Currency Future | 3,092.0000           | 2,855.0000        | (7.665)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.70  | Put  | Currency Future | 1,050.0000           | 886.0000          | (15.619)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.80  | Put  | Currency Future | 1,110.0000           | 934.0000          | (15.856)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.90  | Put  | Currency Future | 661.0000             | 559.0000          | (15.431)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.60  | Call | Currency Future | 1,249.0000           | 1,399.0000        | 12.010            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.55  | Call | Currency Future | 1,270.0000           | 1,426.0000        | 12.283            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.70  | Call | Currency Future | 1,208.0000           | 1,345.0000        | 11.341            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.70  | Put  | Currency Future | 1,680.0000           | 1,502.0000        | (10.595)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 15.80  | Call | Currency Future | 1,169.0000           | 1,292.0000        | 10.522            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.80  | Call | Currency Future | 1,169.0000           | 1,292.0000        | 10.522            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.80  | Put  | Currency Future | 1,110.0000           | 934.0000          | (15.856)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.60  | Put  | Currency Future | 990.0000             | 840.0000          | (15.152)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.45  | Call | Currency Future | 1,309.0000           | 1,482.0000        | 13.216            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Call | Currency Future | 1,131.0000           | 1,253.0000        | 10.787            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.75  | Call | Currency Future | 821.0000             | 941.0000          | 14.616            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.55  | Put  | Currency Future | 2,268.0000           | 2,061.0000        | (9.127)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.45  | Put  | Currency Future | 900.0000             | 774.0000          | (14.000)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.90  | Put  | Currency Future | 1,172.0000           | 995.0000          | (15.102)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.70  | Call | Currency Future | 839.0000             | 960.0000          | 14.422            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.55  | Call | Currency Future | 577.0000             | 669.0000          | 15.945            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.80  | Put  | Currency Future | 622.0000             | 524.0000          | (15.756)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.75  | Call | Currency Future | 1,188.0000           | 1,318.0000        | 10.943            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.75  | Put  | Currency Future | 1,712.0000           | 1,533.0000        | (10.456)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.35  | Put  | Currency Future | 2,123.0000           | 1,922.0000        | (9.468)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.30  | Put  | Currency Future | 1,432.0000           | 1,242.0000        | (13.268)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.15  | Put  | Currency Future | 764.0000             | 651.0000          | (14.791)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.90  | Call | Currency Future | 303.0000             | 357.0000          | 17.822            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.45  | Put  | Currency Future | 1,523.0000           | 1,341.0000        | (11.950)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.05  | Put  | Currency Future | 1,912.0000           | 1,722.0000        | (9.937)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.55  | Put  | Currency Future | 961.0000             | 818.0000          | (14.880)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 15.75  | Put  | Currency Future | 1,080.0000           | 910.0000          | (15.741)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.05  | Call | Currency Future | 721.0000             | 830.0000          | 15.118            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 14.90  | Call | Currency Future | 1,620.0000           | 1,817.0000        | 12.160            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.45  | Call | Currency Future | 931.0000             | 1,049.0000        | 12.675            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.45  | Put  | Currency Future | 1,523.0000           | 1,341.0000        | (11.950)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.85  | Call | Currency Future | 786.0000             | 903.0000          | 14.885            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.65  | Call | Currency Future | 551.0000             | 640.0000          | 16.152            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.40  | Call | Currency Future | 617.0000             | 714.0000          | 15.721            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.95  | Call | Currency Future | 753.0000             | 866.0000          | 15.007            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.60  | Call | Currency Future | 564.0000             | 654.0000          | 15.957            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.35  | Call | Currency Future | 631.0000             | 730.0000          | 15.689            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.95  | Put  | Currency Future | 1,845.0000           | 1,658.0000        | (10.136)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.10  | Put  | Currency Future | 2,688.0000           | 2,464.0000        | (8.333)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.15  | Call | Currency Future | 690.0000             | 796.0000          | 15.362            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R 2009/06/12 | 18.20  | Call | Currency Future | 426.0000             | 498.0000          | 16.901            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.30  | Put  | Currency Future | 2,087.0000           | 1,888.0000        | (9.535)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.30  | Call | Currency Future | 991.0000             | 1,101.0000        | 11.100            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.40  | Call | Currency Future | 617.0000             | 714.0000          | 15.721            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.10  | Call | Currency Future | 447.0000             | 522.0000          | 16.779            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.85  | Put  | Currency Future | 1,778.0000           | 1,595.0000        | (10.292)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.00  | Put  | Currency Future | 2,610.0000           | 2,388.0000        | (8.506)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.10  | Call | Currency Future | 706.0000             | 813.0000          | 15.156            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.65  | Put  | Currency Future | 3,134.0000           | 2,895.0000        | (7.626)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.00  | Call | Currency Future | 468.0000             | 547.0000          | 16.880            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.15  | Put  | Currency Future | 1,981.0000           | 1,787.0000        | (9.793)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.90  | Put  | Currency Future | 2,532.0000           | 2,314.0000        | (8.610)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.30  | Call | Currency Future | 646.0000             | 746.0000          | 15.480            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.60  | Put  | Currency Future | 2,305.0000           | 2,096.0000        | (9.067)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.20  | Call | Currency Future | 675.0000             | 779.0000          | 15.407            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.85  | Call | Currency Future | 786.0000             | 903.0000          | 14.885            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.40  | Put  | Currency Future | 2,159.0000           | 1,956.0000        | (9.403)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.10  | Put  | Currency Future | 1,947.0000           | 1,755.0000        | (9.861)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.65  | Call | Currency Future | 856.0000             | 980.0000          | 14.486            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.70  | Call | Currency Future | 539.0000             | 626.0000          | 16.141            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.20  | Put  | Currency Future | 2,016.0000           | 1,821.0000        | (9.673)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.90  | Call | Currency Future | 491.0000             | 572.0000          | 16.497            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.65  | Call | Currency Future | 343.0000             | 403.0000          | 17.493            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.70  | Put  | Currency Future | 2,380.0000           | 2,168.0000        | (8.908)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.40  | Put  | Currency Future | 2,159.0000           | 1,956.0000        | (9.403)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.45  | Call | Currency Future | 378.0000             | 443.0000          | 17.196            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.20  | Put  | Currency Future | 2,767.0000           | 2,540.0000        | (8.204)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 19.30  | Call | Currency Future | 247.0000             | 293.0000          | 18.623            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.65  | Put  | Currency Future | 1,648.0000           | 1,472.0000        | (10.680)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.90  | Put  | Currency Future | 2,532.0000           | 2,314.0000        | (8.610)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.95  | Call | Currency Future | 480.0000             | 559.0000          | 16.458            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.55  | Put  | Currency Future | 1,585.0000           | 1,408.0000        | (11.167)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 17.90  | Call | Currency Future | 491.0000             | 572.0000          | 16.497            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.15  | Call | Currency Future | 436.0000             | 510.0000          | 16.972            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 16.55  | Call | Currency Future | 893.0000             | 1,016.0000        | 13.774            | 0            | 0           | 0             |
| 15/12/2008 | £ / R 2009/06/12 | 18.15  | Put  | Currency Future | 2,728.0000           | 2,502.0000        | (8.284)           | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R            | 2009/06/12 | 17.65  | Put  | Currency Future | 2,342.0000           | 2,132.0000        | (8.967)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.65  | Put  | Currency Future | 1,648.0000           | 1,472.0000        | (10.680)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.95  | Put  | Currency Future | 2,571.0000           | 2,351.0000        | (8.557)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 19.40  | Put  | Currency Future | 3,776.0000           | 3,521.0000        | (6.753)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.65  | Call | Currency Future | 856.0000             | 980.0000          | 14.486            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.45  | Put  | Currency Future | 2,969.0000           | 2,735.0000        | (7.881)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.15  | Put  | Currency Future | 1,335.0000           | 1,148.0000        | (14.007)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.95  | Call | Currency Future | 480.0000             | 559.0000          | 16.458            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.45  | Call | Currency Future | 604.0000             | 699.0000          | 15.728            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.15  | Call | Currency Future | 436.0000             | 510.0000          | 16.972            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.35  | Put  | Currency Future | 2,123.0000           | 1,922.0000        | (9.468)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.45  | Put  | Currency Future | 2,969.0000           | 2,735.0000        | (7.881)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.35  | Call | Currency Future | 631.0000             | 730.0000          | 15.689            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.55  | Call | Currency Future | 360.0000             | 423.0000          | 17.500            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.15  | Call | Currency Future | 1,044.0000           | 1,156.0000        | 10.728            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.45  | Call | Currency Future | 378.0000             | 443.0000          | 17.196            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.85  | Put  | Currency Future | 1,778.0000           | 1,595.0000        | (10.292)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.45  | Put  | Currency Future | 2,195.0000           | 1,991.0000        | (9.294)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.15  | Put  | Currency Future | 2,728.0000           | 2,502.0000        | (8.284)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.55  | Put  | Currency Future | 3,051.0000           | 2,815.0000        | (7.735)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.65  | Call | Currency Future | 343.0000             | 403.0000          | 17.493            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.35  | Call | Currency Future | 970.0000             | 1,083.0000        | 11.649            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.95  | Call | Currency Future | 295.0000             | 349.0000          | 18.305            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.35  | Put  | Currency Future | 1,462.0000           | 1,275.0000        | (12.791)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.95  | Put  | Currency Future | 3,386.0000           | 3,141.0000        | (7.236)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.55  | Call | Currency Future | 577.0000             | 669.0000          | 15.945            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 19.05  | Call | Currency Future | 281.0000             | 332.0000          | 18.149            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.55  | Put  | Currency Future | 2,268.0000           | 2,061.0000        | (9.127)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 19.05  | Put  | Currency Future | 3,472.0000           | 3,224.0000        | (7.143)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 19.30  | Put  | Currency Future | 3,688.0000           | 3,435.0000        | (6.860)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.65  | Put  | Currency Future | 3,134.0000           | 2,895.0000        | (7.626)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 19.40  | Call | Currency Future | 235.0000             | 279.0000          | 18.723            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.85  | Put  | Currency Future | 3,302.0000           | 3,058.0000        | (7.389)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.85  | Put  | Currency Future | 2,494.0000           | 2,277.0000        | (8.701)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.85  | Call | Currency Future | 502.0000             | 585.0000          | 16.534            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 17.95  | Put  | Currency Future | 2,571.0000           | 2,351.0000        | (8.557)           | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | £ / R            | 2009/06/12 | 18.05  | Put  | Currency Future | 2,649.0000           | 2,426.0000        | (8.418)           | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.05  | Call | Currency Future | 457.0000             | 534.0000          | 16.849            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 18.85  | Call | Currency Future | 310.0000             | 366.0000          | 18.065            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.15  | Put  | Currency Future | 1,335.0000           | 1,148.0000        | (14.007)          | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/06/12 | 16.15  | Call | Currency Future | 1,044.0000           | 1,156.0000        | 10.728            | 0            | 0           | 0             |
| 15/12/2008 | £ / R            | 2009/09/14 |        |      | Currency Future | 16.1212              | 16.4145           | 1.819             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | € / R            | 2009/03/16 |        |      | Currency Future | 13.9017              | 14.1388           | 1.706             | 14.1300      | 13.8600     | 6,629         |
| 15/12/2008 | € / R            | 2009/03/16 | 16.65  | Call | Currency Future | 172.0000             | 182.0000          | 5.814             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 12.50  | Call | Currency Future | 1,499.0000           | 1,699.0000        | 13.342            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 14.50  | Call | Currency Future | 459.0000             | 506.0000          | 10.240            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 10.60  | Call | Currency Future | 3,318.0000           | 3,551.0000        | 7.022             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 14.80  | Call | Currency Future | 395.0000             | 430.0000          | 8.861             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.85  | Put  | Currency Future | 2,191.0000           | 1,971.0000        | (10.041)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 13.90  | Call | Currency Future | 638.0000             | 725.0000          | 13.636            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 16.10  | Put  | Currency Future | 2,416.0000           | 2,193.0000        | (9.230)           | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 11.35  | Put  | Currency Future | 32.0000              | 29.0000           | (9.375)           | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 12.40  | Put  | Currency Future | 81.0000              | 57.0000           | (29.630)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 16.65  | Put  | Currency Future | 2,921.0000           | 2,694.0000        | (7.771)           | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 13.90  | Put  | Currency Future | 636.0000             | 486.0000          | (23.585)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.30  | Put  | Currency Future | 1,710.0000           | 1,496.0000        | (12.515)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 10.35  | Put  | Currency Future | 10.0000              | 7.0000            | (30.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.85  | Call | Currency Future | 243.0000             | 260.0000          | 6.996             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 10.30  | Call | Currency Future | 3,611.0000           | 3,845.0000        | 6.480             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 13.75  | Put  | Currency Future | 548.0000             | 410.0000          | (25.182)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 14.80  | Put  | Currency Future | 1,293.0000           | 1,092.0000        | (15.545)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 12.10  | Put  | Currency Future | 57.0000              | 47.0000           | (17.544)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.30  | Call | Currency Future | 312.0000             | 335.0000          | 7.372             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 16.20  | Call | Currency Future | 209.0000             | 222.0000          | 6.220             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.35  | Call | Currency Future | 305.0000             | 327.0000          | 7.213             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 12.40  | Call | Currency Future | 1,583.0000           | 1,796.0000        | 13.455            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.05  | Call | Currency Future | 350.0000             | 378.0000          | 8.000             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 12.10  | Call | Currency Future | 1,859.0000           | 2,086.0000        | 12.211            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 16.10  | Call | Currency Future | 218.0000             | 232.0000          | 6.422             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/03/16 | 15.60  | Put  | Currency Future | 1,971.0000           | 1,753.0000        | (11.060)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 13.75  | Call | Currency Future | 699.0000             | 799.0000          | 14.306            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.40  | Put  | Currency Future | 2,690.0000           | 2,465.0000        | (8.364)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.85  | Put  | Currency Future | 1,333.0000           | 1,130.0000        | (15.229)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.45  | Call | Currency Future | 1,541.0000           | 1,747.0000        | 13.368            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.10  | Call | Currency Future | 3,808.0000           | 4,043.0000        | 6.171             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.80  | Put  | Currency Future | 3,060.0000           | 2,832.0000        | (7.451)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.60  | Put  | Currency Future | 16.0000              | 12.0000           | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.40  | Call | Currency Future | 192.0000             | 203.0000          | 5.729             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.85  | Call | Currency Future | 385.0000             | 419.0000          | 8.831             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.30  | Put  | Currency Future | 9.0000               | 6.0000            | (33.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.80  | Call | Currency Future | 162.0000             | 171.0000          | 5.556             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.40  | Call | Currency Future | 298.0000             | 320.0000          | 7.383             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.35  | Call | Currency Future | 3,562.0000           | 3,796.0000        | 6.569             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.65  | Call | Currency Future | 266.0000             | 286.0000          | 7.519             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.50  | Put  | Currency Future | 1,058.0000           | 867.0000          | (18.053)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.20  | Put  | Currency Future | 2,507.0000           | 2,283.0000        | (8.935)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.40  | Put  | Currency Future | 33.0000              | 30.0000           | (9.091)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.80  | Put  | Currency Future | 21.0000              | 17.0000           | (19.048)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.85  | Put  | Currency Future | 22.0000              | 19.0000           | (13.636)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.10  | Put  | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.60  | Call | Currency Future | 272.0000             | 292.0000          | 7.353             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.35  | Call | Currency Future | 2,584.0000           | 2,818.0000        | 9.056             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.65  | Put  | Currency Future | 1,174.0000           | 977.0000          | (16.780)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.00  | Call | Currency Future | 3,907.0000           | 4,142.0000        | 6.015             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.05  | Put  | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.70  | Put  | Currency Future | 2,058.0000           | 1,841.0000        | (10.544)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.50  | Put  | Currency Future | 97.0000              | 60.0000           | (38.144)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.20  | Call | Currency Future | 3,709.0000           | 3,944.0000        | 6.336             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.00  | Put  | Currency Future | 3,248.0000           | 3,019.0000        | (7.050)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.85  | Put  | Currency Future | 170.0000             | 113.0000          | (33.529)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.00  | Put  | Currency Future | 5.0000               | 3.0000            | (40.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.05  | Call | Currency Future | 3,857.0000           | 4,093.0000        | 6.119             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.45  | Put  | Currency Future | 89.0000              | 59.0000           | (33.708)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.90  | Put  | Currency Future | 23.0000              | 20.0000           | (13.043)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.00  | Put  | Currency Future | 1,456.0000           | 1,249.0000        | (14.217)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.00  | Call | Currency Future | 150.0000             | 157.0000          | 4.667             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 15.10  | Put  | Currency Future | 1,540.0000           | 1,330.0000        | (13.636)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.85  | Call | Currency Future | 3,074.0000           | 3,307.0000        | 7.580             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.60  | Call | Currency Future | 176.0000             | 186.0000          | 5.682             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.40  | Put  | Currency Future | 1,797.0000           | 1,581.0000        | (12.020)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.10  | Call | Currency Future | 341.0000             | 369.0000          | 8.211             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.05  | Put  | Currency Future | 1,498.0000           | 1,290.0000        | (13.885)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.60  | Put  | Currency Future | 2,874.0000           | 2,648.0000        | (7.864)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.35  | Put  | Currency Future | 1,753.0000           | 1,538.0000        | (12.265)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.30  | Put  | Currency Future | 909.0000             | 728.0000          | (19.912)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.65  | Put  | Currency Future | 2,014.0000           | 1,797.0000        | (10.775)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.45  | Call | Currency Future | 2,487.0000           | 2,720.0000        | 9.369             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.40  | Call | Currency Future | 2,535.0000           | 2,769.0000        | 9.231             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.90  | Call | Currency Future | 238.0000             | 254.0000          | 6.723             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.10  | Call | Currency Future | 0.0000               | 151.0000          | 100.000           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.45  | Put  | Currency Future | 35.0000              | 31.0000           | (11.429)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.60  | Call | Currency Future | 436.0000             | 479.0000          | 9.862             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.90  | Put  | Currency Future | 2,236.0000           | 2,015.0000        | (9.884)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.25  | Put  | Currency Future | 873.0000             | 694.0000          | (20.504)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.30  | Put  | Currency Future | 31.0000              | 28.0000           | (9.677)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.00  | Call | Currency Future | 358.0000             | 388.0000          | 8.380             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.60  | Put  | Currency Future | 1,135.0000           | 940.0000          | (17.181)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.70  | Call | Currency Future | 169.0000             | 179.0000          | 5.917             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.25  | Call | Currency Future | 524.0000             | 583.0000          | 11.260            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.80  | Put  | Currency Future | 2,147.0000           | 1,928.0000        | (10.200)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.15  | Call | Currency Future | 213.0000             | 227.0000          | 6.573             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.45  | Put  | Currency Future | 2,736.0000           | 2,510.0000        | (8.260)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.10  | Call | Currency Future | 3,808.0000           | 4,043.0000        | 6.171             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.85  | Put  | Currency Future | 170.0000             | 113.0000          | (33.529)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.90  | Call | Currency Future | 3,025.0000           | 3,259.0000        | 7.736             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.75  | Call | Currency Future | 92.0000              | 102.0000          | 10.870            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.45  | Call | Currency Future | 188.0000             | 199.0000          | 5.851             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.10  | Put  | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.05  | Put  | Currency Future | 26.0000              | 23.0000           | (11.538)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.05  | Call | Currency Future | 1,907.0000           | 2,135.0000        | 11.956            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.80  | Call | Currency Future | 248.0000             | 267.0000          | 7.661             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.95  | Call | Currency Future | 153.0000             | 161.0000          | 5.229             | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 14.65  | Call | Currency Future | 425.0000             | 466.0000          | 9.647             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.70  | Put  | Currency Future | 2,967.0000           | 2,740.0000        | (7.651)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.25  | Put  | Currency Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.30  | Put  | Currency Future | 3,524.0000           | 3,301.0000        | (6.328)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.15  | Put  | Currency Future | 60.0000              | 49.0000           | (18.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.20  | Call | Currency Future | 539.0000             | 600.0000          | 11.317            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.25  | Call | Currency Future | 319.0000             | 343.0000          | 7.524             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.80  | Call | Currency Future | 3,123.0000           | 3,356.0000        | 7.461             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.25  | Call | Currency Future | 3,660.0000           | 3,895.0000        | 6.421             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.50  | Put  | Currency Future | 2,782.0000           | 2,556.0000        | (8.124)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.85  | Call | Currency Future | 1,221.0000           | 1,402.0000        | 14.824            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.10  | Call | Currency Future | 570.0000             | 637.0000          | 11.754            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.25  | Put  | Currency Future | 1,667.0000           | 1,454.0000        | (12.777)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.15  | Call | Currency Future | 2,779.0000           | 3,013.0000        | 8.420             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.05  | Call | Currency Future | 2,877.0000           | 3,112.0000        | 8.168             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.70  | Call | Currency Future | 260.0000             | 280.0000          | 7.692             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.05  | Put  | Currency Future | 55.0000              | 46.0000           | (16.364)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.10  | Put  | Currency Future | 768.0000             | 598.0000          | (22.135)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.85  | Call | Currency Future | 243.0000             | 260.0000          | 6.996             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.35  | Call | Currency Future | 497.0000             | 551.0000          | 10.865            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.10  | Put  | Currency Future | 0.0000               | 3,112.0000        | 100.000           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 18.10  | Call | Currency Future | 72.0000              | 79.0000           | 9.722             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.15  | Call | Currency Future | 1,811.0000           | 2,038.0000        | 12.535            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.20  | Put  | Currency Future | 8.0000               | 5.0000            | (37.500)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.85  | Put  | Currency Future | 2,191.0000           | 1,971.0000        | (10.041)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.35  | Put  | Currency Future | 945.0000             | 762.0000          | (19.365)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.45  | Put  | Currency Future | 390.0000             | 278.0000          | (28.718)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 18.10  | Put  | Currency Future | 4,270.0000           | 4,040.0000        | (5.386)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.10  | Put  | Currency Future | 57.0000              | 47.0000           | (17.544)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.00  | Call | Currency Future | 2,926.0000           | 3,161.0000        | 8.031             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.85  | Call | Currency Future | 1,221.0000           | 1,402.0000        | 14.824            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.00  | Put  | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.35  | Put  | Currency Future | 3,570.0000           | 3,346.0000        | (6.275)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.40  | Call | Currency Future | 3,513.0000           | 3,747.0000        | 6.661             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.45  | Call | Currency Future | 841.0000             | 967.0000          | 14.982            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.35  | Put  | Currency Future | 74.0000              | 55.0000           | (25.676)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 14.20  | Put  | Currency Future | 837.0000             | 662.0000          | (20.908)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.30  | Put  | Currency Future | 68.0000              | 53.0000           | (22.059)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.30  | Call | Currency Future | 2,633.0000           | 2,867.0000        | 8.887             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.85  | Call | Currency Future | 159.0000             | 167.0000          | 5.031             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.50  | Call | Currency Future | 816.0000             | 937.0000          | 14.828            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.30  | Call | Currency Future | 1,669.0000           | 1,892.0000        | 13.361            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.60  | Call | Currency Future | 436.0000             | 479.0000          | 9.862             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.15  | Put  | Currency Future | 2,461.0000           | 2,238.0000        | (9.061)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.85  | Put  | Currency Future | 3,107.0000           | 2,879.0000        | (7.338)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.50  | Call | Currency Future | 3,415.0000           | 3,648.0000        | 6.823             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.35  | Call | Currency Future | 121.0000             | 135.0000          | 11.570            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.05  | Put  | Currency Future | 2,371.0000           | 2,148.0000        | (9.405)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.70  | Call | Currency Future | 415.0000             | 454.0000          | 9.398             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.55  | Call | Currency Future | 180.0000             | 191.0000          | 6.111             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.40  | Put  | Currency Future | 11.0000              | 8.0000            | (27.273)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.50  | Call | Currency Future | 184.0000             | 195.0000          | 5.978             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.70  | Put  | Currency Future | 1,213.0000           | 1,015.0000        | (16.323)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.95  | Put  | Currency Future | 3,201.0000           | 2,972.0000        | (7.154)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.20  | Put  | Currency Future | 29.0000              | 26.0000           | (10.345)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.25  | Call | Currency Future | 951.0000             | 1,097.0000        | 15.352            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.30  | Call | Currency Future | 126.0000             | 140.0000          | 11.111            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.35  | Call | Currency Future | 1,626.0000           | 1,844.0000        | 13.407            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.70  | Put  | Currency Future | 20.0000              | 14.0000           | (30.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 17.75  | Put  | Currency Future | 3,940.0000           | 3,713.0000        | (5.761)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.00  | Put  | Currency Future | 2,326.0000           | 2,104.0000        | (9.544)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.60  | Put  | Currency Future | 465.0000             | 341.0000          | (26.667)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.20  | Call | Currency Future | 981.0000             | 1,133.0000        | 15.494            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.50  | Call | Currency Future | 286.0000             | 305.0000          | 6.643             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.95  | Call | Currency Future | 2,976.0000           | 3,210.0000        | 7.863             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.20  | Call | Currency Future | 2,730.0000           | 2,964.0000        | 8.571             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.15  | Put  | Currency Future | 802.0000             | 629.0000          | (21.571)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.30  | Call | Currency Future | 200.0000             | 212.0000          | 6.000             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.95  | Put  | Currency Future | 24.0000              | 21.0000           | (12.500)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.00  | Call | Currency Future | 227.0000             | 243.0000          | 7.048             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.10  | Call | Currency Future | 1,859.0000           | 2,086.0000        | 12.211            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.30  | Put  | Currency Future | 2,599.0000           | 2,373.0000        | (8.696)           | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 14.95  | Call | Currency Future | 367.0000             | 398.0000          | 8.447             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.20  | Call | Currency Future | 326.0000             | 351.0000          | 7.669             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.60  | Call | Currency Future | 767.0000             | 880.0000          | 14.733            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.15  | Call | Currency Future | 554.0000             | 618.0000          | 11.552            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.50  | Put  | Currency Future | 1,884.0000           | 1,667.0000        | (11.518)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.55  | Put  | Currency Future | 2,828.0000           | 2,602.0000        | (7.992)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.20  | Put  | Currency Future | 1,624.0000           | 1,413.0000        | (12.993)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.90  | Put  | Currency Future | 182.0000             | 123.0000          | (32.418)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.80   | Call | Currency Future | 4,105.0000           | 4,341.0000        | 5.749             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.75  | Put  | Currency Future | 2,102.0000           | 1,884.0000        | (10.371)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.15  | Put  | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.50  | Put  | Currency Future | 414.0000             | 298.0000          | (28.019)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.70  | Call | Currency Future | 3,221.0000           | 3,453.0000        | 7.203             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.75  | Call | Currency Future | 254.0000             | 273.0000          | 7.480             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.05  | Call | Currency Future | 222.0000             | 237.0000          | 6.757             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.90   | Call | Currency Future | 4,006.0000           | 4,241.0000        | 5.866             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.95  | Put  | Currency Future | 1,415.0000           | 1,209.0000        | (14.558)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.25  | Call | Currency Future | 2,682.0000           | 2,915.0000        | 8.688             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.35  | Put  | Currency Future | 343.0000             | 241.0000          | (29.738)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.65  | Put  | Currency Future | 125.0000             | 80.0000           | (36.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.95  | Put  | Currency Future | 2,281.0000           | 2,060.0000        | (9.689)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.35  | Call | Currency Future | 895.0000             | 1,030.0000        | 15.084            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.90  | Call | Currency Future | 1,184.0000           | 1,362.0000        | 15.034            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.40  | Call | Currency Future | 1,583.0000           | 1,796.0000        | 13.455            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.75  | Call | Currency Future | 165.0000             | 175.0000          | 6.061             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.20  | Put  | Currency Future | 279.0000             | 194.0000          | (30.466)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.90   | Put  | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.40  | Put  | Currency Future | 81.0000              | 57.0000           | (29.630)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.95  | Call | Currency Future | 232.0000             | 248.0000          | 6.897             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.80  | Put  | Currency Future | 576.0000             | 435.0000          | (24.479)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.15  | Call | Currency Future | 3,759.0000           | 3,993.0000        | 6.225             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.55  | Call | Currency Future | 1,457.0000           | 1,655.0000        | 13.590            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.15  | Call | Currency Future | 334.0000             | 360.0000          | 7.784             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.40  | Put  | Currency Future | 366.0000             | 259.0000          | (29.235)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.65  | Call | Currency Future | 1,376.0000           | 1,569.0000        | 14.026            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.15  | Put  | Currency Future | 1,582.0000           | 1,371.0000        | (13.338)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 13.40  | Call | Currency Future | 868.0000             | 998.0000          | 14.977            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.95  | Put  | Currency Future | 196.0000             | 134.0000          | (31.633)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.55  | Put  | Currency Future | 106.0000             | 67.0000           | (36.792)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.25  | Put  | Currency Future | 30.0000              | 27.0000           | (10.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.15  | Put  | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.80  | Put  | Currency Future | 45.0000              | 40.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.75  | Put  | Currency Future | 3,014.0000           | 2,786.0000        | (7.565)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.25  | Put  | Currency Future | 299.0000             | 208.0000          | (30.435)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.50  | Put  | Currency Future | 14.0000              | 10.0000           | (28.571)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.80  | Call | Currency Future | 2,147.0000           | 2,379.0000        | 10.806            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.95  | Call | Currency Future | 1,148.0000           | 1,322.0000        | 15.157            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.80   | Put  | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.75  | Call | Currency Future | 1,298.0000           | 1,485.0000        | 14.407            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.45  | Put  | Currency Future | 12.0000              | 9.0000            | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.60  | Put  | Currency Future | 16.0000              | 12.0000           | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.25  | Call | Currency Future | 204.0000             | 217.0000          | 6.373             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.45  | Call | Currency Future | 3,464.0000           | 3,698.0000        | 6.755             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 16.25  | Put  | Currency Future | 2,553.0000           | 2,328.0000        | (8.813)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.80  | Call | Currency Future | 678.0000             | 774.0000          | 14.159            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.45  | Put  | Currency Future | 1,840.0000           | 1,624.0000        | (11.739)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.15  | Call | Currency Future | 1,811.0000           | 2,038.0000        | 12.535            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.15  | Put  | Currency Future | 60.0000              | 49.0000           | (18.333)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.30  | Call | Currency Future | 510.0000             | 567.0000          | 11.176            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.70   | Call | Currency Future | 4,204.0000           | 4,440.0000        | 5.614             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.55  | Call | Currency Future | 1,457.0000           | 1,655.0000        | 13.590            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.70   | Put  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.55  | Put  | Currency Future | 106.0000             | 67.0000           | (36.792)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.60  | Call | Currency Future | 3,318.0000           | 3,551.0000        | 7.022             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.65  | Put  | Currency Future | 125.0000             | 80.0000           | (36.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 15.45  | Call | Currency Future | 292.0000             | 312.0000          | 6.849             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.65  | Call | Currency Future | 1,376.0000           | 1,569.0000        | 14.026            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.85  | Call | Currency Future | 658.0000             | 749.0000          | 13.830            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.70  | Call | Currency Future | 1,337.0000           | 1,526.0000        | 14.136            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.10  | Call | Currency Future | 2,828.0000           | 3,063.0000        | 8.310             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.70  | Put  | Currency Future | 135.0000             | 88.0000           | (34.815)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.60  | Put  | Currency Future | 1,135.0000           | 940.0000          | (17.181)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 14.90  | Call | Currency Future | 376.0000             | 409.0000          | 8.777             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.85  | Put  | Currency Future | 606.0000             | 460.0000          | (24.092)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.85   | Call | Currency Future | 4,055.0000           | 4,291.0000        | 5.820             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.65  | Call | Currency Future | 3,270.0000           | 3,502.0000        | 7.095             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.90  | Put  | Currency Future | 1,374.0000           | 1,170.0000        | (14.847)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 10.65  | Put  | Currency Future | 18.0000              | 13.0000           | (27.778)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 9.85   | Put  | Currency Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.00  | Call | Currency Future | 602.0000             | 680.0000          | 12.957            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.10  | Put  | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.00  | Put  | Currency Future | 701.0000             | 541.0000          | (22.825)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.05  | Call | Currency Future | 586.0000             | 658.0000          | 12.287            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.00  | Call | Currency Future | 1,112.0000           | 1,283.0000        | 15.378            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.75  | Put  | Currency Future | 146.0000             | 96.0000           | (34.247)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.40  | Put  | Currency Future | 982.0000             | 796.0000          | (18.941)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.10  | Call | Currency Future | 570.0000             | 637.0000          | 11.754            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.40  | Call | Currency Future | 484.0000             | 535.0000          | 10.537            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.00  | Put  | Currency Future | 210.0000             | 144.0000          | (31.429)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.15  | Put  | Currency Future | 802.0000             | 629.0000          | (21.571)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.55  | Call | Currency Future | 448.0000             | 492.0000          | 9.821             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.15  | Call | Currency Future | 554.0000             | 618.0000          | 11.552            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.55  | Put  | Currency Future | 439.0000             | 319.0000          | (27.335)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.45  | Put  | Currency Future | 1,020.0000           | 832.0000          | (18.431)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.55  | Call | Currency Future | 791.0000             | 908.0000          | 14.791            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.10  | Put  | Currency Future | 768.0000             | 598.0000          | (22.135)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.05  | Put  | Currency Future | 734.0000             | 569.0000          | (22.480)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.20  | Put  | Currency Future | 62.0000              | 50.0000           | (19.355)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.85  | Put  | Currency Future | 606.0000             | 460.0000          | (24.092)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.20  | Call | Currency Future | 1,764.0000           | 1,989.0000        | 12.755            | 0            | 0           | 200           |
| 15/12/2008 | € / R 2009/03/16 | 14.55  | Put  | Currency Future | 1,096.0000           | 903.0000          | (17.609)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.30  | Call | Currency Future | 510.0000             | 567.0000          | 11.176            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.45  | Call | Currency Future | 471.0000             | 520.0000          | 10.403            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 14.30  | Put  | Currency Future | 909.0000             | 728.0000          | (19.912)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.70  | Put  | Currency Future | 519.0000             | 386.0000          | (25.626)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.80  | Call | Currency Future | 1,259.0000           | 1,443.0000        | 14.615            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.70  | Call | Currency Future | 721.0000             | 825.0000          | 14.424            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.85  | Call | Currency Future | 658.0000             | 749.0000          | 13.830            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 11.90  | Put  | Currency Future | 49.0000              | 42.0000           | (14.286)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.80  | Put  | Currency Future | 157.0000             | 104.0000          | (33.758)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.90  | Call | Currency Future | 2,051.0000           | 2,281.0000        | 11.214            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.25  | Call | Currency Future | 1,717.0000           | 1,941.0000        | 13.046            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.25  | Put  | Currency Future | 65.0000              | 52.0000           | (20.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.00  | Call | Currency Future | 1,955.0000           | 2,184.0000        | 11.714            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.55  | Put  | Currency Future | 38.0000              | 34.0000           | (10.526)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.65  | Call | Currency Future | 2,292.0000           | 2,525.0000        | 10.166            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.55  | Call | Currency Future | 2,389.0000           | 2,623.0000        | 9.795             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.30  | Call | Currency Future | 1,669.0000           | 1,892.0000        | 13.361            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.30  | Put  | Currency Future | 68.0000              | 53.0000           | (22.059)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.80  | Put  | Currency Future | 45.0000              | 40.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.65  | Put  | Currency Future | 40.0000              | 37.0000           | (7.500)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.75  | Put  | Currency Future | 44.0000              | 39.0000           | (11.364)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.05  | Put  | Currency Future | 55.0000              | 46.0000           | (16.364)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.75  | Call | Currency Future | 2,195.0000           | 2,428.0000        | 10.615            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.95  | Call | Currency Future | 2,003.0000           | 2,232.0000        | 11.433            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.85  | Call | Currency Future | 2,099.0000           | 2,330.0000        | 11.005            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.85  | Put  | Currency Future | 47.0000              | 41.0000           | (12.766)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.80  | Call | Currency Future | 2,147.0000           | 2,379.0000        | 10.806            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.70  | Call | Currency Future | 2,244.0000           | 2,477.0000        | 10.383            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.95  | Put  | Currency Future | 51.0000              | 44.0000           | (13.725)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.00  | Put  | Currency Future | 53.0000              | 45.0000           | (15.094)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.70  | Put  | Currency Future | 42.0000              | 38.0000           | (9.524)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.60  | Put  | Currency Future | 39.0000              | 35.0000           | (10.256)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.60  | Call | Currency Future | 2,341.0000           | 2,574.0000        | 9.953             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.50  | Call | Currency Future | 2,438.0000           | 2,671.0000        | 9.557             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.50  | Put  | Currency Future | 36.0000              | 32.0000           | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.05  | Call | Currency Future | 1,907.0000           | 2,135.0000        | 11.956            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.35  | Put  | Currency Future | 74.0000              | 55.0000           | (25.676)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.60  | Put  | Currency Future | 115.0000             | 73.0000           | (36.522)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.60  | Call | Currency Future | 1,417.0000           | 1,612.0000        | 13.761            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.80  | Call | Currency Future | 1,259.0000           | 1,443.0000        | 14.615            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.80  | Put  | Currency Future | 157.0000             | 104.0000          | (33.758)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.85  | Call | Currency Future | 2,099.0000           | 2,330.0000        | 11.005            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.85  | Put  | Currency Future | 47.0000              | 41.0000           | (12.766)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/03/16 | 12.35  | Call | Currency Future | 1,626.0000           | 1,844.0000        | 13.407            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.65  | Put  | Currency Future | 40.0000              | 37.0000           | (7.500)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 11.65  | Call | Currency Future | 2,292.0000           | 2,525.0000        | 10.166            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.60  | Put  | Currency Future | 115.0000             | 73.0000           | (36.522)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 12.60  | Call | Currency Future | 1,417.0000           | 1,612.0000        | 13.761            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.05  | Call | Currency Future | 1,077.0000           | 1,245.0000        | 15.599            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.05  | Put  | Currency Future | 225.0000             | 156.0000          | (30.667)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.10  | Put  | Currency Future | 240.0000             | 168.0000          | (30.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.60  | Call | Currency Future | 767.0000             | 880.0000          | 14.733            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.55  | Put  | Currency Future | 439.0000             | 319.0000          | (27.335)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.55  | Call | Currency Future | 791.0000             | 908.0000          | 14.791            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.30  | Call | Currency Future | 923.0000             | 1,062.0000        | 15.060            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.65  | Call | Currency Future | 744.0000             | 852.0000          | 14.516            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.10  | Call | Currency Future | 1,042.0000           | 1,207.0000        | 15.835            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.65  | Put  | Currency Future | 492.0000             | 363.0000          | (26.220)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.30  | Put  | Currency Future | 321.0000             | 223.0000          | (30.530)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/03/16 | 13.60  | Put  | Currency Future | 465.0000             | 341.0000          | (26.667)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 |        |      | Currency Future | 14.1286              | 14.3680           | 1.694             | 0.0000       | 0.0000      | 2,585         |
| 15/12/2008 | € / R 2009/06/12 | 14.25  | Call | Currency Future | 894.0000             | 974.0000          | 8.949             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.85  | Call | Currency Future | 680.0000             | 768.0000          | 12.941            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.75  | Call | Currency Future | 1,706.0000           | 1,882.0000        | 10.317            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.35  | Call | Currency Future | 861.0000             | 937.0000          | 8.827             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.95  | Put  | Currency Future | 1,467.0000           | 1,312.0000        | (10.566)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.30  | Put  | Currency Future | 216.0000             | 169.0000          | (21.759)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.35  | Put  | Currency Future | 1,082.0000           | 919.0000          | (15.065)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.80  | Call | Currency Future | 698.0000             | 788.0000          | 12.894            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.85  | Put  | Currency Future | 1,402.0000           | 1,250.0000        | (10.842)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.30  | Call | Currency Future | 2,045.0000           | 2,237.0000        | 9.389             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.25  | Put  | Currency Future | 1,016.0000           | 856.0000          | (15.748)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.05  | Call | Currency Future | 612.0000             | 693.0000          | 13.235            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.15  | Put  | Currency Future | 454.0000             | 374.0000          | (17.621)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.55  | Put  | Currency Future | 1,215.0000           | 1,048.0000        | (13.745)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.80  | Put  | Currency Future | 1,370.0000           | 1,220.0000        | (10.949)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.05  | Put  | Currency Future | 1,534.0000           | 1,375.0000        | (10.365)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.00  | Put  | Currency Future | 1,500.0000           | 1,343.0000        | (10.467)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/06/12 | 14.95  | Call | Currency Future | 646.0000             | 730.0000          | 13.003            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.00  | Call | Currency Future | 629.0000             | 711.0000          | 13.037            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.65  | Put  | Currency Future | 300.0000             | 240.0000          | (20.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.75  | Call | Currency Future | 716.0000             | 802.0000          | 12.011            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.80  | Call | Currency Future | 698.0000             | 788.0000          | 12.894            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.65  | Call | Currency Future | 1,778.0000           | 1,958.0000        | 10.124            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.75  | Put  | Currency Future | 1,338.0000           | 1,184.0000        | (11.510)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.60  | Put  | Currency Future | 1,245.0000           | 1,082.0000        | (13.092)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.50  | Put  | Currency Future | 262.0000             | 208.0000          | (20.611)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.45  | Call | Currency Future | 829.0000             | 901.0000          | 8.685             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.60  | Call | Currency Future | 773.0000             | 850.0000          | 9.961             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.40  | Call | Currency Future | 844.0000             | 919.0000          | 8.886             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.30  | Call | Currency Future | 877.0000             | 956.0000          | 9.008             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.75  | Put  | Currency Future | 327.0000             | 264.0000          | (19.266)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.90  | Call | Currency Future | 1,025.0000           | 1,125.0000        | 9.756             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.00  | Put  | Currency Future | 858.0000             | 703.0000          | (18.065)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.10  | Call | Currency Future | 596.0000             | 675.0000          | 13.255            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.50  | Call | Currency Future | 1,890.0000           | 2,076.0000        | 9.841             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.90  | Put  | Currency Future | 796.0000             | 657.0000          | (17.462)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.40  | Put  | Currency Future | 1,116.0000           | 951.0000          | (14.785)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.30  | Put  | Currency Future | 1,048.0000           | 888.0000          | (15.267)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.25  | Call | Currency Future | 2,084.0000           | 2,279.0000        | 9.357             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.90  | Call | Currency Future | 1,025.0000           | 1,125.0000        | 9.756             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.60  | Put  | Currency Future | 1,245.0000           | 1,082.0000        | (13.092)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.40  | Put  | Currency Future | 1,116.0000           | 951.0000          | (14.785)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.25  | Put  | Currency Future | 206.0000             | 161.0000          | (21.845)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.90  | Put  | Currency Future | 796.0000             | 657.0000          | (17.462)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.60  | Call | Currency Future | 773.0000             | 850.0000          | 9.961             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.40  | Call | Currency Future | 844.0000             | 919.0000          | 8.886             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.35  | Put  | Currency Future | 227.0000             | 178.0000          | (21.586)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.00  | Call | Currency Future | 987.0000             | 1,071.0000        | 8.511             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.10  | Put  | Currency Future | 1,568.0000           | 1,407.0000        | (10.268)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.35  | Call | Currency Future | 2,005.0000           | 2,196.0000        | 9.526             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.45  | Put  | Currency Future | 1,150.0000           | 983.0000          | (14.522)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.15  | Call | Currency Future | 1,433.0000           | 1,592.0000        | 11.096            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.40  | Put  | Currency Future | 1,778.0000           | 1,607.0000        | (9.618)           | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/06/12 | 15.60  | Call | Currency Future | 453.0000             | 516.0000          | 13.907            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.10  | Put  | Currency Future | 920.0000             | 762.0000          | (17.174)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.10  | Call | Currency Future | 948.0000             | 1,030.0000        | 8.650             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.30  | Put  | Currency Future | 1,706.0000           | 1,539.0000        | (9.789)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.30  | Call | Currency Future | 535.0000             | 607.0000          | 13.458            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.90  | Put  | Currency Future | 1,434.0000           | 1,281.0000        | (10.669)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.65  | Put  | Currency Future | 654.0000             | 551.0000          | (15.749)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.65  | Call | Currency Future | 1,132.0000           | 1,269.0000        | 12.102            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.30  | Call | Currency Future | 535.0000             | 607.0000          | 13.458            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.10  | Call | Currency Future | 1,466.0000           | 1,627.0000        | 10.982            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.55  | Call | Currency Future | 793.0000             | 866.0000          | 9.206             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.30  | Put  | Currency Future | 1,706.0000           | 1,539.0000        | (9.789)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.80  | Put  | Currency Future | 1,370.0000           | 1,220.0000        | (10.949)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.65  | Call | Currency Future | 1,132.0000           | 1,269.0000        | 12.102            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.65  | Put  | Currency Future | 654.0000             | 551.0000          | (15.749)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.50  | Put  | Currency Future | 1,851.0000           | 1,677.0000        | (9.400)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.90  | Call | Currency Future | 663.0000             | 749.0000          | 12.971            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.60  | Put  | Currency Future | 1,924.0000           | 1,748.0000        | (9.148)           | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.55  | Call | Currency Future | 1,189.0000           | 1,330.0000        | 11.859            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.50  | Call | Currency Future | 479.0000             | 545.0000          | 13.779            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.10  | Put  | Currency Future | 437.0000             | 359.0000          | (17.849)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.85  | Put  | Currency Future | 765.0000             | 635.0000          | (16.993)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.40  | Call | Currency Future | 506.0000             | 575.0000          | 13.636            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.55  | Put  | Currency Future | 274.0000             | 218.0000          | (20.438)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.85  | Call | Currency Future | 1,044.0000           | 1,153.0000        | 10.441            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.55  | Call | Currency Future | 1,852.0000           | 2,036.0000        | 9.935             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.35  | Put  | Currency Future | 227.0000             | 178.0000          | (21.586)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.15  | Put  | Currency Future | 951.0000             | 793.0000          | (16.614)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.35  | Call | Currency Future | 2,005.0000           | 2,196.0000        | 9.526             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.15  | Call | Currency Future | 930.0000             | 1,011.0000        | 8.710             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.10  | Call | Currency Future | 948.0000             | 1,030.0000        | 8.650             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.55  | Put  | Currency Future | 610.0000             | 512.0000          | (16.066)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.10  | Put  | Currency Future | 920.0000             | 762.0000          | (17.174)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.70  | Put  | Currency Future | 676.0000             | 572.0000          | (15.385)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.15  | Put  | Currency Future | 454.0000             | 374.0000          | (17.621)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.15  | Call | Currency Future | 1,433.0000           | 1,592.0000        | 11.096            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/06/12 | 13.80  | Call | Currency Future | 1,063.0000           | 1,181.0000        | 11.101            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.80  | Put  | Currency Future | 735.0000             | 613.0000          | (16.599)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.70  | Call | Currency Future | 1,105.0000           | 1,240.0000        | 12.217            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.60  | Put  | Currency Future | 632.0000             | 532.0000          | (15.823)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.40  | Put  | Currency Future | 548.0000             | 457.0000          | (16.606)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.05  | Call | Currency Future | 967.0000             | 1,050.0000        | 8.583             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.05  | Put  | Currency Future | 889.0000             | 732.0000          | (17.660)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.60  | Call | Currency Future | 1,160.0000           | 1,300.0000        | 12.069            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.25  | Call | Currency Future | 1,369.0000           | 1,524.0000        | 11.322            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.25  | Put  | Currency Future | 491.0000             | 406.0000          | (17.312)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.05  | Put  | Currency Future | 889.0000             | 732.0000          | (17.660)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.40  | Call | Currency Future | 1,277.0000           | 1,425.0000        | 11.590            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.70  | Put  | Currency Future | 313.0000             | 252.0000          | (19.489)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.05  | Call | Currency Future | 967.0000             | 1,050.0000        | 8.583             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.40  | Call | Currency Future | 1,277.0000           | 1,425.0000        | 11.590            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.10  | Put  | Currency Future | 177.0000             | 137.0000          | (22.599)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.60  | Put  | Currency Future | 632.0000             | 532.0000          | (15.823)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.05  | Call | Currency Future | 2,246.0000           | 2,447.0000        | 8.949             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.15  | Call | Currency Future | 930.0000             | 1,011.0000        | 8.710             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.15  | Put  | Currency Future | 951.0000             | 793.0000          | (16.614)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.80  | Call | Currency Future | 1,063.0000           | 1,181.0000        | 11.101            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.10  | Call | Currency Future | 1,466.0000           | 1,627.0000        | 10.982            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.80  | Put  | Currency Future | 735.0000             | 613.0000          | (16.599)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.90  | Put  | Currency Future | 372.0000             | 302.0000          | (18.817)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.40  | Put  | Currency Future | 548.0000             | 457.0000          | (16.606)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.90  | Call | Currency Future | 663.0000             | 749.0000          | 12.971            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.60  | Call | Currency Future | 1,160.0000           | 1,300.0000        | 12.069            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.10  | Put  | Currency Future | 437.0000             | 359.0000          | (17.849)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.05  | Put  | Currency Future | 168.0000             | 129.0000          | (23.214)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.20  | Call | Currency Future | 565.0000             | 640.0000          | 13.274            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 15.20  | Put  | Currency Future | 1,636.0000           | 1,472.0000        | (10.024)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.90  | Put  | Currency Future | 1,434.0000           | 1,281.0000        | (10.669)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.15  | Call | Currency Future | 2,165.0000           | 2,362.0000        | 9.099             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.15  | Put  | Currency Future | 186.0000             | 144.0000          | (22.581)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.85  | Call | Currency Future | 1,635.0000           | 1,807.0000        | 10.520            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.70  | Call | Currency Future | 1,742.0000           | 1,920.0000        | 10.218            | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/06/12 | 12.90  | Call | Currency Future | 1,600.0000           | 1,770.0000        | 10.625            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.60  | Put  | Currency Future | 287.0000             | 229.0000          | (20.209)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.50  | Call | Currency Future | 813.0000             | 883.0000          | 8.610             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.60  | Call | Currency Future | 1,815.0000           | 1,997.0000        | 10.028            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.10  | Call | Currency Future | 2,205.0000           | 2,405.0000        | 9.070             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.50  | Put  | Currency Future | 1,185.0000           | 1,015.0000        | (14.346)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.85  | Put  | Currency Future | 135.0000             | 103.0000          | (23.704)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.65  | Put  | Currency Future | 108.0000             | 81.0000           | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.40  | Put  | Currency Future | 238.0000             | 188.0000          | (21.008)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.85  | Call | Currency Future | 2,414.0000           | 2,621.0000        | 8.575             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.85  | Put  | Currency Future | 356.0000             | 289.0000          | (18.820)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.30  | Put  | Currency Future | 1,048.0000           | 888.0000          | (15.267)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.80  | Call | Currency Future | 1,670.0000           | 1,844.0000        | 10.419            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.65  | Call | Currency Future | 2,586.0000           | 2,799.0000        | 8.237             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.20  | Put  | Currency Future | 983.0000             | 824.0000          | (16.175)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.80  | Put  | Currency Future | 342.0000             | 276.0000          | (19.298)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.70  | Call | Currency Future | 735.0000             | 818.0000          | 11.293            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.40  | Call | Currency Future | 1,967.0000           | 2,156.0000        | 9.609             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.70  | Put  | Currency Future | 1,306.0000           | 1,150.0000        | (11.945)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.30  | Put  | Currency Future | 216.0000             | 169.0000          | (21.759)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.20  | Call | Currency Future | 912.0000             | 992.0000          | 8.772             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.65  | Call | Currency Future | 754.0000             | 833.0000          | 10.477            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.30  | Call | Currency Future | 877.0000             | 956.0000          | 9.008             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.30  | Call | Currency Future | 2,045.0000           | 2,237.0000        | 9.389             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.90  | Put  | Currency Future | 372.0000             | 302.0000          | (18.817)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.05  | Call | Currency Future | 1,499.0000           | 1,662.0000        | 10.874            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 14.65  | Put  | Currency Future | 1,275.0000           | 1,115.0000        | (12.549)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.00  | Call | Currency Future | 2,288.0000           | 2,490.0000        | 8.829             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.70  | Put  | Currency Future | 114.0000             | 86.0000           | (24.561)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.00  | Put  | Currency Future | 159.0000             | 122.0000          | (23.270)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.90  | Put  | Currency Future | 143.0000             | 109.0000          | (23.776)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.20  | Put  | Currency Future | 472.0000             | 390.0000          | (17.373)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.80  | Put  | Currency Future | 128.0000             | 97.0000           | (24.219)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.20  | Call | Currency Future | 1,401.0000           | 1,558.0000        | 11.206            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.90  | Call | Currency Future | 2,371.0000           | 2,577.0000        | 8.688             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.75  | Put  | Currency Future | 705.0000             | 592.0000          | (16.028)          | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R 2009/06/12 | 11.80  | Call | Currency Future | 2,456.0000           | 2,665.0000        | 8.510             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.90  | Call | Currency Future | 1,600.0000           | 1,770.0000        | 10.625            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.40  | Call | Currency Future | 1,967.0000           | 2,156.0000        | 9.609             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.00  | Call | Currency Future | 1,532.0000           | 1,698.0000        | 10.836            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.40  | Put  | Currency Future | 238.0000             | 188.0000          | (21.008)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.00  | Put  | Currency Future | 403.0000             | 330.0000          | (18.114)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.85  | Call | Currency Future | 2,414.0000           | 2,621.0000        | 8.575             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.05  | Put  | Currency Future | 420.0000             | 344.0000          | (18.095)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.75  | Put  | Currency Future | 121.0000             | 91.0000           | (24.793)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.75  | Call | Currency Future | 1,084.0000           | 1,210.0000        | 11.624            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.05  | Call | Currency Future | 2,246.0000           | 2,447.0000        | 8.949             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.05  | Put  | Currency Future | 168.0000             | 129.0000          | (23.214)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.55  | Put  | Currency Future | 274.0000             | 218.0000          | (20.438)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.55  | Call | Currency Future | 1,852.0000           | 2,036.0000        | 9.935             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.70  | Call | Currency Future | 2,543.0000           | 2,754.0000        | 8.297             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.75  | Call | Currency Future | 2,499.0000           | 2,709.0000        | 8.403             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.85  | Put  | Currency Future | 135.0000             | 103.0000          | (23.704)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.95  | Put  | Currency Future | 151.0000             | 115.0000          | (23.841)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 11.95  | Call | Currency Future | 2,329.0000           | 2,533.0000        | 8.759             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.45  | Put  | Currency Future | 250.0000             | 198.0000          | (20.800)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.45  | Call | Currency Future | 1,928.0000           | 2,116.0000        | 9.751             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.20  | Put  | Currency Future | 196.0000             | 152.0000          | (22.449)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.10  | Call | Currency Future | 2,205.0000           | 2,405.0000        | 9.070             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.20  | Call | Currency Future | 2,124.0000           | 2,320.0000        | 9.228             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.10  | Put  | Currency Future | 177.0000             | 137.0000          | (22.599)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.15  | Put  | Currency Future | 186.0000             | 144.0000          | (22.581)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.15  | Call | Currency Future | 2,165.0000           | 2,362.0000        | 9.099             | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.65  | Call | Currency Future | 1,778.0000           | 1,958.0000        | 10.124            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.60  | Call | Currency Future | 1,815.0000           | 1,997.0000        | 10.028            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.65  | Put  | Currency Future | 300.0000             | 240.0000          | (20.000)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.80  | Call | Currency Future | 1,670.0000           | 1,844.0000        | 10.419            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.60  | Put  | Currency Future | 287.0000             | 229.0000          | (20.209)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.95  | Call | Currency Future | 1,566.0000           | 1,734.0000        | 10.728            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.05  | Put  | Currency Future | 420.0000             | 344.0000          | (18.095)          | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 13.05  | Call | Currency Future | 1,499.0000           | 1,662.0000        | 10.874            | 0            | 0           | 0             |
| 15/12/2008 | € / R 2009/06/12 | 12.85  | Put  | Currency Future | 356.0000             | 289.0000          | (18.820)          | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | € / R            | 2009/06/12 | 12.85  | Call | Currency Future | 1,635.0000           | 1,807.0000        | 10.520            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 12.95  | Put  | Currency Future | 387.0000             | 316.0000          | (18.346)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 12.80  | Put  | Currency Future | 342.0000             | 276.0000          | (19.298)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.45  | Call | Currency Future | 1,247.0000           | 1,393.0000        | 11.708            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.35  | Call | Currency Future | 1,307.0000           | 1,458.0000        | 11.553            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.45  | Put  | Currency Future | 568.0000             | 475.0000          | (16.373)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.50  | Put  | Currency Future | 589.0000             | 493.0000          | (16.299)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.50  | Call | Currency Future | 1,218.0000           | 1,361.0000        | 11.741            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.30  | Call | Currency Future | 1,338.0000           | 1,491.0000        | 11.435            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.30  | Put  | Currency Future | 509.0000             | 423.0000          | (16.896)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.30  | Call | Currency Future | 1,338.0000           | 1,491.0000        | 11.435            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.30  | Put  | Currency Future | 509.0000             | 423.0000          | (16.896)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.55  | Call | Currency Future | 1,189.0000           | 1,330.0000        | 11.859            | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.55  | Put  | Currency Future | 610.0000             | 512.0000          | (16.066)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.95  | Put  | Currency Future | 827.0000             | 680.0000          | (17.775)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.95  | Call | Currency Future | 1,006.0000           | 1,098.0000        | 9.145             | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/06/12 | 13.35  | Put  | Currency Future | 529.0000             | 440.0000          | (16.824)          | 0            | 0           | 0             |
| 15/12/2008 | € / R            | 2009/09/14 |        |      | Currency Future | 14.3406              | 14.5739           | 1.627             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | ALBI             | 2009/02/05 |        |      | Index Future    | 298.6920             | 302.4260          | 1.250             | 0.0000       | 0.0000      | 607           |
| 15/12/2008 | ALBI             | 2009/05/07 |        |      | Index Future    | 306.5680             | 310.4070          | 1.252             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | ALBI             | 2009/08/06 |        |      | Index Future    | 313.0840             | 316.8940          | 1.217             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | CRD1             | 2009/02/05 |        |      | Index Future    | 123.8310             | 124.7730          | 0.761             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | CRD1             | 2009/05/07 |        |      | Index Future    | 127.1810             | 128.1490          | 0.761             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | CRD1             | 2009/08/06 |        |      | Index Future    | 130.2060             | 131.1990          | 0.763             | 0.0000       | 0.0000      | 2             |
| 15/12/2008 | GOVI             | 2009/02/05 |        |      | jGovi           | 299.8965             | 303.4590          | 1.188             | 0.0000       | 0.0000      | 505           |
| 15/12/2008 | GOVI             | 2009/05/07 |        |      | jGovi           | 308.0100             | 311.6700          | 1.188             | 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 |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | GOVI             | 2009/08/06 |        |     | jGovi        | 315.3350             | 319.0870          | 1.190             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | ILBI             | 2009/02/05 |        |     | Index Future | 339.1340             | 339.1340          | -                 | 0.0000       | 0.0000      | 2             |
| 15/12/2008 | ILBI             | 2009/05/07 |        |     | Index Future | 349.0280             | 349.0280          | -                 | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J153             | 2010/08/31 |        |     | jSwap        | 9.3420               | 9.2440            | (1.049)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J157             | 2015/09/15 |        |     | jSwap        | 8.5290               | 8.3720            | (1.841)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J186             | 2026/12/21 |        |     | jSwap        | 7.8860               | 7.6550            | (2.929)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J201             | 2014/12/22 |        |     | jSwap        | 8.7390               | 8.5870            | (1.739)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J203             | 2017/09/15 |        |     | jSwap        | 8.4740               | 8.2720            | (2.384)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J204             | 2018/12/21 |        |     | jSwap        | 8.5500               | 8.3520            | (2.316)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | J207             | 2020/01/15 |        |     | jSwap        | 8.4460               | 8.2450            | (2.380)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JBAR             | 2005/12/21 |        |     | jBar         | 11.3920              | 11.4250           | 0.290             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JFRA             | 2009/02/05 |        |     | jFra         | 10.4730              | 10.4930           | 0.191             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JFRA             | 2009/05/07 |        |     | jFra         | 8.8960               | 8.7830            | (1.270)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JFRA             | 2009/08/06 |        |     | jFra         | 7.7560               | 7.5870            | (2.179)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JFRA             | 2009/11/05 |        |     | jFra         | 7.5830               | 7.4220            | (2.123)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN02             | 2009/02/05 |        |     | jNote        | 8.2570               | 8.1180            | (1.683)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN02             | 2009/05/07 |        |     | jNote        | 7.9260               | 7.7520            | (2.195)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN02             | 2009/08/06 |        |     | jNote        | 7.8120               | 7.6180            | (2.483)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | JN05             | 2009/02/05 |        |      | jNote                 | 8.1870               | 8.0050            | (2.223)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN05             | 2009/05/07 |        |      | jNote                 | 8.0430               | 7.8530            | (2.362)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN05             | 2009/08/06 |        |      | jNote                 | 7.9930               | 7.8040            | (2.365)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN10             | 2009/02/05 |        |      | jNote                 | 8.1130               | 7.9020            | (2.601)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN10             | 2009/05/07 |        |      | jNote                 | 8.0140               | 7.7950            | (2.733)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JN10             | 2009/08/06 |        |      | jNote                 | 7.9680               | 7.7440            | (2.811)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2008/12/31 |        |      | jRod                  | 11.6980              | 11.6950           | (0.026)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/01/30 |        |      | jRod                  | 11.5890              | 11.5940           | 0.043             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/02/27 |        |      | jRod                  | 11.4720              | 11.4970           | 0.218             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/03/31 |        |      | jRod                  | 11.5130              | 11.5380           | 0.217             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/04/30 |        |      | jRod                  | 11.3110              | 11.3440           | 0.292             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/05/29 |        |      | jRod                  | 11.0490              | 11.0830           | 0.308             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | JROD             | 2009/06/30 |        |      | jRod                  | 11.0710              | 11.0910           | 0.181             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | OTH1             | 2009/02/05 |        |      | Index Future          | 290.2410             | 294.6760          | 1.528             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | OTH1             | 2009/05/07 |        |      | Index Future          | 298.0930             | 302.6500          | 1.529             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | OTH1             | 2009/08/06 |        |      | Index Future          | 305.1820             | 309.8520          | 1.530             | 0.0000       | 0.0000      | 3             |
| 15/12/2008 | R153             | 2009/02/05 |        |      | Bond Future           | 7.4050               | 7.1800            | (3.038)           | 7.2200       | 7.2200      | 5,314         |
| 15/12/2008 | R153             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 3,846.0000           | 4,188.0000        | 8.892             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | R153             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/05/07 |        |      | Bond Future           | 6.8400               | 6.5660            | (4.006)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R153             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 351.0000             | 282.0000          | (19.658)          | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 3,407.0000           | 3,694.0000        | 8.424             | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/08/06 |        |      | Bond Future           | 6.2800               | 5.9360            | (5.478)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R153             | 2009/08/06 | 10.00  | Put  | Option on Bond Future | 714.0000             | 629.0000          | (11.905)          | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/08/06 | 10.00  | Call | Option on Bond Future | 4,531.0000           | 4,809.0000        | 6.136             | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/08/06 | 9.75   | Call | Option on Bond Future | 4,343.0000           | 4,616.0000        | 6.286             | 0            | 0           | 0             |
| 15/12/2008 | R153             | 2009/08/06 | 9.75   | Put  | Option on Bond Future | 777.0000             | 685.0000          | (11.840)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 |        |      | Bond Future           | 7.5630               | 7.3490            | (2.830)           | 0.0000       | 0.0000      | 15,159        |
| 15/12/2008 | R157             | 2009/02/05 | 8.25   | Call | Option on Bond Future | 5,053.0000           | 6,030.0000        | 19.335            | 0            | 0           | 850           |
| 15/12/2008 | R157             | 2009/02/05 | 8.75   | Call | Option on Bond Future | 7,384.0000           | 8,522.0000        | 15.412            | 0            | 0           | 600           |
| 15/12/2008 | R157             | 2009/02/05 | 8.75   | Put  | Option on Bond Future | 421.0000             | 250.0000          | (40.618)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 8.25   | Put  | Option on Bond Future | 963.0000             | 630.0000          | (34.579)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 9.50   | Call | Option on Bond Future | 11,213.0000          | 12,473.0000       | 11.237            | 0            | 0           | 600           |
| 15/12/2008 | R157             | 2009/02/05 | 9.50   | Put  | Option on Bond Future | 100.0000             | 51.0000           | (49.000)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 13,812.0000          | 15,103.0000       | 9.347             | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 34.0000              | 15.0000           | (55.882)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 9,916.0000           | 11,148.0000       | 12.424            | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 166.0000             | 89.0000           | (46.386)          | 0            | 0           | 850           |
| 15/12/2008 | R157             | 2009/05/07 |        |      | Bond Future           | 7.4210               | 7.1950            | (3.045)           | 0.0000       | 0.0000      | 1,624         |
| 15/12/2008 | R157             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 9,931.0000           | 11,041.0000       | 11.177            | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 1,003.0000           | 766.0000          | (23.629)          | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/08/06 |        |      | Bond Future           | 7.3300               | 7.0910            | (3.261)           | 0.0000       | 0.0000      | 5,000         |
| 15/12/2008 | R157             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 10,475.0000          | 11,831.0000       | 12.945            | 0            | 0           | 0             |
| 15/12/2008 | R157             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 46.0000              | 22.0000           | (52.174)          | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/02/05 |        |      | Bond Future           | 7.4940               | 7.2820            | (2.829)           | 0.0000       | 0.0000      | 2,720         |
| 15/12/2008 | R186             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 18,857.0000          | 21,244.0000       | 12.658            | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 347.0000             | 192.0000          | (44.669)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | R186             | 2009/05/07 |        |      | Bond Future           | 7.3980               | 7.1820            | (2.920)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R186             | 2009/05/07 | 8.00   | Put  | Option on Bond Future | 5,171.0000           | 4,270.0000        | (17.424)          | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/05/07 | 8.00   | Call | Option on Bond Future | 12,037.0000          | 13,737.0000       | 14.123            | 0            | 0           | 2,500         |
| 15/12/2008 | R186             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 19,371.0000          | 21,498.0000       | 10.980            | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 2,234.0000           | 1,761.0000        | (21.173)          | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/08/06 |        |      | Bond Future           | 7.3450               | 7.1230            | (3.022)           | 0.0000       | 0.0000      | 2,500         |
| 15/12/2008 | R186             | 2009/08/06 | 9.00   | Put  | Option on Bond Future | 4,252.0000           | 3,635.0000        | (14.511)          | 0            | 0           | 0             |
| 15/12/2008 | R186             | 2009/08/06 | 9.00   | Call | Option on Bond Future | 21,879.0000          | 23,930.0000       | 9.374             | 0            | 0           | 0             |
| 15/12/2008 | R196             | 2009/02/05 |        |      | Bond Future           | 11.2180              | 11.2610           | 0.383             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R196             | 2009/02/05 | 10.75  | Call | Option on Bond Future | 797.0000             | 773.0000          | (3.011)           | 0            | 0           | 0             |
| 15/12/2008 | R196             | 2009/02/05 | 10.75  | Put  | Option on Bond Future | 821.0000             | 799.0000          | (2.680)           | 0            | 0           | 0             |
| 15/12/2008 | R196             | 2009/05/07 |        |      | Bond Future           | 11.4320              | 11.3230           | (0.953)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R196             | 2009/05/07 | 11.00  | Call | Option on Bond Future | 72.0000              | 80.0000           | 11.111            | 0            | 0           | 0             |
| 15/12/2008 | R196             | 2009/05/07 | 11.00  | Put  | Option on Bond Future | 200.0000             | 176.0000          | (12.000)          | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/02/05 |        |      | Bond Future           | 7.5830               | 7.3690            | (2.822)           | 0.0000       | 0.0000      | 2             |
| 15/12/2008 | R201             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 7,667.0000           | 8,704.0000        | 13.525            | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/05/07 |        |      | Bond Future           | 7.3900               | 7.1640            | (3.058)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R201             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 7.0000               | 2.0000            | (71.429)          | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 8,315.0000           | 9,379.0000        | 12.796            | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/08/06 |        |      | Bond Future           | 7.2780               | 7.0380            | (3.298)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R201             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 31.0000              | 15.0000           | (51.613)          | 0            | 0           | 0             |
| 15/12/2008 | R201             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 8,547.0000           | 9,628.0000        | 12.648            | 0            | 0           | 0             |
| 15/12/2008 | R203             | 2009/02/05 |        |      | Bond Future           | 7.6240               | 7.4220            | (2.650)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R203             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 9,735.0000           | 11,033.0000       | 13.333            | 0            | 0           | 0             |
| 15/12/2008 | R203             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R203             | 2009/05/07 |        |      | Bond Future           | 7.4850               | 7.2740            | (2.819)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R203             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 2.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | R203             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 9,025.0000           | 10,364.0000       | 14.837            | 0            | 0           | 0             |
| 15/12/2008 | R203             | 2009/08/06 |        |      | Bond Future           | 7.4040               | 7.1840            | (2.971)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R203             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 7.0000               | 2.0000            | (71.429)          | 0            | 0           | 0             |
| 15/12/2008 | R203             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 10,701.0000          | 12,072.0000       | 12.812            | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/02/05 |        |      | Bond Future           | 7.6450               | 7.4320            | (2.786)           | 0.0000       | 0.0000      | 9             |
| 15/12/2008 | R204             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 10,403.0000          | 11,897.0000       | 14.361            | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/05/07 |        |      | Bond Future           | 7.5200               | 7.3000            | (2.926)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R204             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 9,590.0000           | 11,121.0000       | 15.965            | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/08/06 |        |      | Bond Future           | 7.4510               | 7.2230            | (3.060)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R204             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 15/12/2008 | R204             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 11,374.0000          | 12,940.0000       | 13.768            | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/02/05 |        |      | Bond Future           | 7.5950               | 7.3900            | (2.699)           | 0.0000       | 0.0000      | 1,730         |
| 15/12/2008 | R206             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 6,420.0000           | 7,252.0000        | 12.960            | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/05/07 |        |      | Bond Future           | 7.3820               | 7.1650            | (2.940)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R206             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 32.0000              | 15.0000           | (53.125)          | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 6,120.0000           | 6,955.0000        | 13.644            | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/08/06 |        |      | Bond Future           | 7.2530               | 7.0200            | (3.212)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R206             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 7,215.0000           | 8,069.0000        | 11.836            | 0            | 0           | 0             |
| 15/12/2008 | R206             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 54.0000              | 30.0000           | (44.444)          | 0            | 0           | 0             |
| 15/12/2008 | R207             | 2009/02/05 |        |      | Bond Future           | 7.6500               | 7.4380            | (2.771)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R207             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R207             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 10,648.0000          | 12,185.0000       | 14.435            | 0            | 0           | 0             |
| 15/12/2008 | R207             | 2009/05/07 |        |      | Bond Future           | 7.5390               | 7.3190            | (2.918)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R207             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 9,758.0000           | 11,347.0000       | 16.284            | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | R207             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R207             | 2009/08/06 |        |      | Bond Future           | 7.4770               | 7.2510            | (3.023)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R207             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 15/12/2008 | R207             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 11,577.0000          | 13,193.0000       | 13.959            | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/02/05 |        |      | Bond Future           | 7.6560               | 7.4400            | (2.821)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R208             | 2009/02/05 | 8.75   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/02/05 | 8.75   | Call | Option on Bond Future | 7,695.0000           | 9,322.0000        | 21.144            | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/05/07 |        |      | Bond Future           | 7.5550               | 7.3310            | (2.965)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R208             | 2009/05/07 | 8.75   | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/05/07 | 8.75   | Call | Option on Bond Future | 8,359.0000           | 10,042.0000       | 20.134            | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/08/06 |        |      | Bond Future           | 7.5030               | 7.2750            | (3.039)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R208             | 2009/08/06 | 9.25   | Call | Option on Bond Future | 11,815.0000          | 13,517.0000       | 14.405            | 0            | 0           | 0             |
| 15/12/2008 | R208             | 2009/08/06 | 9.25   | Put  | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/02/05 |        |      | Bond Future           | 7.1150               | 6.9040            | (2.966)           | 0.0000       | 0.0000      | 5,545         |
| 15/12/2008 | R209             | 2009/02/05 | 9.00   | Call | Option on Bond Future | 17,421.0000          | 19,784.0000       | 13.564            | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/02/05 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/05/07 |        |      | Bond Future           | 7.0360               | 6.8230            | (3.027)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R209             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 18,262.0000          | 20,678.0000       | 13.230            | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/08/06 |        |      | Bond Future           | 6.9900               | 6.7720            | (3.119)           | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | R209             | 2009/08/06 | 8.75   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 15/12/2008 | R209             | 2009/08/06 | 8.75   | Call | Option on Bond Future | 16,766.0000          | 19,254.0000       | 14.840            | 0            | 0           | 0             |
| 15/12/2008 | TRT1             | 2009/02/05 |        |      | Index Future          | 296.0860             | 299.6210          | 1.194             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | TRT1             | 2009/05/07 |        |      | Index Future          | 304.0960             | 307.7290          | 1.195             | 0.0000       | 0.0000      | 0             |
| 15/12/2008 | TRT1             | 2009/08/06 |        |      | Index Future          | 311.3270             | 315.0520          | 1.196             | 0.0000       | 0.0000      | 100           |

| 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/03/16 |        |      | Currency Future | 6.8568               | 6.9424            | 1.248             | 6.8800       | 6.8800      | 4,900         |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.30   | Call | Currency Future | 645.0000             | 711.0000          | 10.233            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Put  | Currency Future | 391.0000             | 334.0000          | (14.578)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.85   | Put  | Currency Future | 327.0000             | 273.0000          | (16.514)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Put  | Currency Future | 58.0000              | 44.0000           | (24.138)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Put  | Currency Future | 58.0000              | 44.0000           | (24.138)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.00   | Put  | Currency Future | 426.0000             | 366.0000          | (14.085)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.75   | Call | Currency Future | 373.0000             | 410.0000          | 9.920             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Call | Currency Future | 78.0000              | 86.0000           | 10.256            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Call | Currency Future | 175.0000             | 194.0000          | 10.857            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.75   | Put  | Currency Future | 266.0000             | 217.0000          | (18.421)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Call | Currency Future | 298.0000             | 326.0000          | 9.396             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.85   | Call | Currency Future | 333.0000             | 365.0000          | 9.610             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Call | Currency Future | 472.0000             | 525.0000          | 11.229            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.50   | Call | Currency Future | 503.0000             | 559.0000          | 11.133            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Put  | Currency Future | 165.0000             | 133.0000          | (19.394)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Call | Currency Future | 315.0000             | 346.0000          | 9.841             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Put  | Currency Future | 238.0000             | 193.0000          | (18.908)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 5.95   | Call | Currency Future | 937.0000             | 1,015.0000        | 8.324             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Call | Currency Future | 472.0000             | 525.0000          | 11.229            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Call | Currency Future | 395.0000             | 435.0000          | 10.127            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Call | Currency Future | 418.0000             | 463.0000          | 10.766            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 5.95   | Put  | Currency Future | 31.0000              | 22.0000           | (29.032)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.25   | Put  | Currency Future | 77.0000              | 60.0000           | (22.078)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.70   | Put  | Currency Future | 952.0000             | 878.0000          | (7.773)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.60   | Call | Currency Future | 444.0000             | 493.0000          | 11.036            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Put  | Currency Future | 238.0000             | 193.0000          | (18.908)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Put  | Currency Future | 573.0000             | 506.0000          | (11.693)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Call | Currency Future | 418.0000             | 463.0000          | 10.766            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Put  | Currency Future | 296.0000             | 244.0000          | (17.568)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Put  | Currency Future | 67.0000              | 51.0000           | (23.881)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.05   | Call | Currency Future | 849.0000             | 924.0000          | 8.834             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.45   | Put  | Currency Future | 756.0000             | 687.0000          | (9.127)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Call | Currency Future | 315.0000             | 346.0000          | 9.841             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Put  | Currency Future | 358.0000             | 303.0000          | (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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Call | Currency Future | 352.0000             | 386.0000          | 9.659             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.70   | Call | Currency Future | 109.0000             | 121.0000          | 11.009            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.90   | Put  | Currency Future | 358.0000             | 303.0000          | (15.363)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.00   | Call | Currency Future | 283.0000             | 308.0000          | 8.834             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.55   | Call | Currency Future | 139.0000             | 154.0000          | 10.791            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Put  | Currency Future | 718.0000             | 651.0000          | (9.331)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Put  | Currency Future | 211.0000             | 171.0000          | (18.957)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.70   | Call | Currency Future | 395.0000             | 435.0000          | 10.127            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.05   | Put  | Currency Future | 42.0000              | 32.0000           | (23.810)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.45   | Call | Currency Future | 162.0000             | 179.0000          | 10.494            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.60   | Put  | Currency Future | 187.0000             | 150.0000          | (19.786)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Call | Currency Future | 298.0000             | 326.0000          | 9.396             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.10   | Call | Currency Future | 806.0000             | 880.0000          | 9.181             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Call | Currency Future | 764.0000             | 836.0000          | 9.424             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.25   | Call | Currency Future | 683.0000             | 752.0000          | 10.102            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.60   | Call | Currency Future | 128.0000             | 142.0000          | 10.938            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Call | Currency Future | 230.0000             | 249.0000          | 8.261             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.65   | Put  | Currency Future | 211.0000             | 171.0000          | (18.957)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.55   | Put  | Currency Future | 165.0000             | 133.0000          | (19.394)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Put  | Currency Future | 1,121.0000           | 1,044.0000        | (6.869)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.15   | Call | Currency Future | 764.0000             | 836.0000          | 9.424             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.95   | Put  | Currency Future | 391.0000             | 334.0000          | (14.578)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.35   | Put  | Currency Future | 682.0000             | 616.0000          | (9.677)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.00   | Put  | Currency Future | 36.0000              | 27.0000           | (25.000)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.60   | Put  | Currency Future | 871.0000             | 799.0000          | (8.266)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.10   | Call | Currency Future | 55.0000              | 60.0000           | 9.091             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.35   | Call | Currency Future | 189.0000             | 209.0000          | 10.582            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 5.90   | Put  | Currency Future | 26.0000              | 19.0000           | (26.923)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.30   | Put  | Currency Future | 88.0000              | 69.0000           | (21.591)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.55   | Put  | Currency Future | 832.0000             | 761.0000          | (8.534)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.50   | Put  | Currency Future | 146.0000             | 116.0000          | (20.548)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Put  | Currency Future | 296.0000             | 244.0000          | (17.568)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.10   | Put  | Currency Future | 1,298.0000           | 1,218.0000        | (6.163)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.25   | Call | Currency Future | 219.0000             | 236.0000          | 7.763             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.80   | Call | Currency Future | 352.0000             | 386.0000          | 9.659             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.00   | Put  | Currency Future | 1,209.0000           | 1,130.0000        | (6.534)           | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Call | Currency Future | 723.0000             | 794.0000          | 9.820             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 5.90   | Call | Currency Future | 982.0000             | 1,061.0000        | 8.045             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.00   | Call | Currency Future | 65.0000              | 72.0000           | 10.769            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.10   | Put  | Currency Future | 50.0000              | 37.0000           | (26.000)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Put  | Currency Future | 1,121.0000           | 1,044.0000        | (6.869)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.00   | Call | Currency Future | 893.0000             | 969.0000          | 8.511             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Put  | Currency Future | 718.0000             | 651.0000          | (9.331)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.20   | Call | Currency Future | 46.0000              | 50.0000           | 8.696             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Call | Currency Future | 242.0000             | 262.0000          | 8.264             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.20   | Put  | Currency Future | 1,389.0000           | 1,308.0000        | (5.832)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Put  | Currency Future | 113.0000             | 90.0000           | (20.354)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Put  | Currency Future | 647.0000             | 582.0000          | (10.046)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.75   | Call | Currency Future | 100.0000             | 111.0000          | 11.000            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Put  | Currency Future | 461.0000             | 399.0000          | (13.449)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Put  | Currency Future | 535.0000             | 470.0000          | (12.150)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.75   | Put  | Currency Future | 994.0000             | 919.0000          | (7.545)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Put  | Currency Future | 128.0000             | 103.0000          | (19.531)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.40   | Call | Currency Future | 175.0000             | 194.0000          | 10.857            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Call | Currency Future | 268.0000             | 292.0000          | 8.955             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Call | Currency Future | 203.0000             | 225.0000          | 10.837            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.05   | Put  | Currency Future | 1,253.0000           | 1,174.0000        | (6.305)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.25   | Put  | Currency Future | 612.0000             | 544.0000          | (11.111)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Call | Currency Future | 535.0000             | 595.0000          | 11.215            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Put  | Currency Future | 113.0000             | 90.0000           | (20.354)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 8.05   | Call | Currency Future | 60.0000              | 66.0000           | 10.000            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Call | Currency Future | 570.0000             | 633.0000          | 11.053            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Call | Currency Future | 230.0000             | 249.0000          | 8.261             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.20   | Put  | Currency Future | 573.0000             | 506.0000          | (11.693)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Put  | Currency Future | 67.0000              | 51.0000           | (23.881)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.40   | Call | Currency Future | 570.0000             | 633.0000          | 11.053            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.20   | Call | Currency Future | 723.0000             | 794.0000          | 9.820             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.95   | Put  | Currency Future | 1,165.0000           | 1,086.0000        | (6.781)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.95   | Call | Currency Future | 71.0000              | 79.0000           | 11.268            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.90   | Call | Currency Future | 78.0000              | 86.0000           | 10.256            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.85   | Call | Currency Future | 85.0000              | 94.0000           | 10.588            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.85   | Put  | Currency Future | 1,078.0000           | 1,001.0000        | (7.143)           | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.35   | Put  | Currency Future | 100.0000             | 79.0000           | (21.000)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.10   | Put  | Currency Future | 498.0000             | 434.0000          | (12.851)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.10   | Call | Currency Future | 254.0000             | 276.0000          | 8.661             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.35   | Call | Currency Future | 607.0000             | 671.0000          | 10.544            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Put  | Currency Future | 461.0000             | 399.0000          | (13.449)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Put  | Currency Future | 535.0000             | 470.0000          | (12.150)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Call | Currency Future | 203.0000             | 225.0000          | 10.837            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.30   | Put  | Currency Future | 647.0000             | 582.0000          | (10.046)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.50   | Call | Currency Future | 150.0000             | 166.0000          | 10.667            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.50   | Put  | Currency Future | 793.0000             | 724.0000          | (8.701)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.15   | Call | Currency Future | 242.0000             | 262.0000          | 8.264             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.65   | Put  | Currency Future | 912.0000             | 838.0000          | (8.114)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Call | Currency Future | 535.0000             | 595.0000          | 11.215            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.80   | Call | Currency Future | 92.0000              | 102.0000          | 10.870            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.05   | Call | Currency Future | 268.0000             | 292.0000          | 8.955             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 6.45   | Put  | Currency Future | 128.0000             | 103.0000          | (19.531)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.65   | Call | Currency Future | 118.0000             | 131.0000          | 11.017            | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/03/16 | 7.80   | Put  | Currency Future | 1,036.0000           | 960.0000          | (7.336)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 |        |      | Currency Future | 6.9555               | 7.0464            | 1.307             | 0.0000       | 0.0000      | 600           |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Call | Currency Future | 288.0000             | 313.0000          | 8.681             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Put  | Currency Future | 990.0000             | 922.0000          | (6.869)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Call | Currency Future | 713.0000             | 774.0000          | 8.555             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Call | Currency Future | 473.0000             | 509.0000          | 7.611             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.00   | Put  | Currency Future | 500.0000             | 444.0000          | (11.200)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Put  | Currency Future | 376.0000             | 325.0000          | (13.564)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Put  | Currency Future | 882.0000             | 817.0000          | (7.370)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Call | Currency Future | 597.0000             | 647.0000          | 8.375             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Call | Currency Future | 246.0000             | 268.0000          | 8.943             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Put  | Currency Future | 208.0000             | 178.0000          | (14.423)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Call | Currency Future | 512.0000             | 550.0000          | 7.422             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Call | Currency Future | 512.0000             | 550.0000          | 7.422             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Put  | Currency Future | 291.0000             | 250.0000          | (14.089)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Put  | Currency Future | 709.0000             | 644.0000          | (9.168)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Call | Currency Future | 574.0000             | 620.0000          | 8.014             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.00   | Put  | Currency Future | 90.0000              | 74.0000           | (17.778)          | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Put  | Currency Future | 191.0000             | 163.0000          | (14.660)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Put  | Currency Future | 318.0000             | 273.0000          | (14.151)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.00   | Call | Currency Future | 455.0000             | 491.0000          | 7.912             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.00   | Call | Currency Future | 1,045.0000           | 1,120.0000        | 7.177             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Call | Currency Future | 747.0000             | 810.0000          | 8.434             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Call | Currency Future | 288.0000             | 313.0000          | 8.681             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Put  | Currency Future | 122.0000             | 101.0000          | (17.213)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.60   | Call | Currency Future | 622.0000             | 675.0000          | 8.521             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Put  | Currency Future | 407.0000             | 353.0000          | (13.268)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.10   | Call | Currency Future | 966.0000             | 1,038.0000        | 7.453             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Call | Currency Future | 364.0000             | 391.0000          | 7.418             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.25   | Call | Currency Future | 852.0000             | 920.0000          | 7.981             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Call | Currency Future | 438.0000             | 472.0000          | 7.763             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Call | Currency Future | 531.0000             | 571.0000          | 7.533             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.45   | Put  | Currency Future | 813.0000             | 750.0000          | (7.749)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Call | Currency Future | 889.0000             | 959.0000          | 7.874             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.65   | Call | Currency Future | 259.0000             | 282.0000          | 8.880             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Call | Currency Future | 927.0000             | 998.0000          | 7.659             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.60   | Put  | Currency Future | 267.0000             | 228.0000          | (14.607)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.45   | Call | Currency Future | 318.0000             | 346.0000          | 8.805             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.65   | Put  | Currency Future | 954.0000             | 886.0000          | (7.128)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.05   | Call | Currency Future | 1,005.0000           | 1,079.0000        | 7.363             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.85   | Put  | Currency Future | 407.0000             | 353.0000          | (13.268)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Put  | Currency Future | 601.0000             | 540.0000          | (10.150)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.05   | Put  | Currency Future | 100.0000             | 82.0000           | (18.000)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Put  | Currency Future | 532.0000             | 475.0000          | (10.714)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.35   | Call | Currency Future | 352.0000             | 377.0000          | 7.102             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.10   | Put  | Currency Future | 110.0000             | 92.0000           | (16.364)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Call | Currency Future | 597.0000             | 647.0000          | 8.375             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.55   | Put  | Currency Future | 882.0000             | 817.0000          | (7.370)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Call | Currency Future | 406.0000             | 437.0000          | 7.635             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Call | Currency Future | 713.0000             | 774.0000          | 8.555             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.25   | Put  | Currency Future | 147.0000             | 124.0000          | (15.646)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.35   | Put  | Currency Future | 746.0000             | 680.0000          | (8.847)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Put  | Currency Future | 161.0000             | 136.0000          | (15.528)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Put  | Currency Future | 191.0000             | 163.0000          | (14.660)          | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.35   | Put  | Currency Future | 175.0000             | 149.0000          | (14.857)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Put  | Currency Future | 468.0000             | 413.0000          | (11.752)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Call | Currency Future | 574.0000             | 620.0000          | 8.014             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Put  | Currency Future | 134.0000             | 112.0000          | (16.418)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.65   | Put  | Currency Future | 291.0000             | 250.0000          | (14.089)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Call | Currency Future | 438.0000             | 472.0000          | 7.763             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Call | Currency Future | 392.0000             | 421.0000          | 7.398             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.40   | Call | Currency Future | 747.0000             | 810.0000          | 8.434             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.35   | Call | Currency Future | 781.0000             | 846.0000          | 8.323             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Call | Currency Future | 492.0000             | 529.0000          | 7.520             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Call | Currency Future | 531.0000             | 571.0000          | 7.533             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Call | Currency Future | 492.0000             | 529.0000          | 7.520             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Put  | Currency Future | 437.0000             | 383.0000          | (12.357)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Call | Currency Future | 816.0000             | 882.0000          | 8.088             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.80   | Put  | Currency Future | 376.0000             | 325.0000          | (13.564)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Call | Currency Future | 473.0000             | 509.0000          | 7.611             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.45   | Put  | Currency Future | 208.0000             | 178.0000          | (14.423)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Call | Currency Future | 927.0000             | 998.0000          | 7.659             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.95   | Put  | Currency Future | 468.0000             | 413.0000          | (11.752)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.90   | Put  | Currency Future | 437.0000             | 383.0000          | (12.357)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.15   | Put  | Currency Future | 122.0000             | 101.0000          | (17.213)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.75   | Call | Currency Future | 551.0000             | 595.0000          | 7.985             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.10   | Call | Currency Future | 422.0000             | 454.0000          | 7.583             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Put  | Currency Future | 1,066.0000           | 995.0000          | (6.660)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.70   | Put  | Currency Future | 318.0000             | 273.0000          | (14.151)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.75   | Put  | Currency Future | 346.0000             | 298.0000          | (13.873)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.05   | Put  | Currency Future | 532.0000             | 475.0000          | (10.714)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Put  | Currency Future | 134.0000             | 112.0000          | (16.418)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.10   | Put  | Currency Future | 566.0000             | 507.0000          | (10.424)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.50   | Call | Currency Future | 303.0000             | 329.0000          | 8.581             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Put  | Currency Future | 636.0000             | 574.0000          | (9.748)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.20   | Call | Currency Future | 889.0000             | 959.0000          | 7.874             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Call | Currency Future | 364.0000             | 391.0000          | 7.418             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.50   | Put  | Currency Future | 847.0000             | 783.0000          | (7.556)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.30   | Put  | Currency Future | 709.0000             | 644.0000          | (9.168)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.00   | Call | Currency Future | 178.0000             | 194.0000          | 8.989             | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Call | Currency Future | 335.0000             | 364.0000          | 8.657             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Put  | Currency Future | 779.0000             | 717.0000          | (7.959)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.50   | Call | Currency Future | 681.0000             | 740.0000          | 8.664             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Put  | Currency Future | 161.0000             | 136.0000          | (15.528)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.30   | Call | Currency Future | 816.0000             | 882.0000          | 8.088             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.50   | Put  | Currency Future | 225.0000             | 194.0000          | (13.778)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.00   | Put  | Currency Future | 1,222.0000           | 1,148.0000        | (6.056)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Call | Currency Future | 221.0000             | 241.0000          | 9.050             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Put  | Currency Future | 990.0000             | 922.0000          | (6.869)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Call | Currency Future | 142.0000             | 155.0000          | 9.155             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Put  | Currency Future | 1,386.0000           | 1,308.0000        | (5.628)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.10   | Put  | Currency Future | 1,303.0000           | 1,227.0000        | (5.833)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.30   | Call | Currency Future | 126.0000             | 138.0000          | 9.524             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Call | Currency Future | 142.0000             | 155.0000          | 9.155             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.20   | Put  | Currency Future | 1,386.0000           | 1,308.0000        | (5.628)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.30   | Put  | Currency Future | 1,471.0000           | 1,392.0000        | (5.370)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Put  | Currency Future | 1,143.0000           | 1,070.0000        | (6.387)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 8.10   | Call | Currency Future | 159.0000             | 173.0000          | 8.805             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Call | Currency Future | 198.0000             | 216.0000          | 9.091             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.70   | Call | Currency Future | 246.0000             | 268.0000          | 8.943             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.60   | Call | Currency Future | 273.0000             | 297.0000          | 8.791             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.60   | Put  | Currency Future | 918.0000             | 851.0000          | (7.298)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Put  | Currency Future | 636.0000             | 574.0000          | (9.748)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.20   | Call | Currency Future | 392.0000             | 421.0000          | 7.398             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.25   | Call | Currency Future | 378.0000             | 405.0000          | 7.143             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Put  | Currency Future | 779.0000             | 717.0000          | (7.959)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.40   | Call | Currency Future | 335.0000             | 364.0000          | 8.657             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.25   | Put  | Currency Future | 672.0000             | 609.0000          | (9.375)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.55   | Put  | Currency Future | 244.0000             | 211.0000          | (13.525)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 6.55   | Call | Currency Future | 649.0000             | 707.0000          | 8.937             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Put  | Currency Future | 1,143.0000           | 1,070.0000        | (6.387)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Put  | Currency Future | 1,066.0000           | 995.0000          | (6.660)           | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.80   | Call | Currency Future | 221.0000             | 241.0000          | 9.050             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Put  | Currency Future | 601.0000             | 540.0000          | (10.150)          | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.90   | Call | Currency Future | 198.0000             | 216.0000          | 9.091             | 0            | 0           | 0             |
| 15/12/2008 | ZAAD             | 2009/06/12 | 7.15   | Call | Currency Future | 406.0000             | 437.0000          | 7.635             | 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  |
|---------------------|------------------|--------|-----|-----------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 15/12/2008          | ZAAD 2009/09/14  |        |     | Currency Future | 7.0446               | 7.1308            | 1.224             | 0.0000       | 0.0000      | 0              |
| <b>Grand Total:</b> |                  |        |     |                 |                      |                   |                   |              |             | <b>253,538</b> |