



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/01/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | | | Currency Future | 10.1754 | 10.0291 | (1.438) | 10.1300 | 9.9900 | 172,893 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,407.0000 | 1,270.0000 | (9.737) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,137.0000 | 1,241.0000 | 9.147 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,737.0000 | 1,595.0000 | (8.175) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.00 | Call | Currency Future | 2,178.0000 | 2,033.0000 | (6.657) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 278.0000 | 330.0000 | 18.705 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 278.0000 | 330.0000 | 18.705 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.95 | Call | Currency Future | 238.0000 | 192.0000 | (19.328) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.40 | Call | Currency Future | 154.0000 | 122.0000 | (20.779) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 16.0000 | 21.0000 | 31.250 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 9.0000 | 12.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.00 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 81.0000 | 102.0000 | 25.926 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 1,834.0000 | 1,691.0000 | (7.797) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,079.0000 | 1,934.0000 | (6.975) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 576.0000 | 484.0000 | (15.972) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 597.0000 | 677.0000 | 13.400 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 1,056.0000 | 931.0000 | (11.837) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,361.0000 | 1,226.0000 | (9.919) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,140.0000 | 1,012.0000 | (11.228) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 197.0000 | 238.0000 | 20.812 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 372.0000 | 306.0000 | (17.742) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 932.0000 | 1,029.0000 | 10.408 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,641.0000 | 1,500.0000 | (8.592) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 8.95 | Call | Currency Future | 1,271.0000 | 1,138.0000 | (10.464) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 437.0000 | 505.0000 | 15.561 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 257.0000 | 208.0000 | (19.066) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 36.0000 | 47.0000 | 30.556 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 65.0000 | 83.0000 | 27.692 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 722.0000 | 617.0000 | (14.543) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.40 | Call | Currency Future | 1,785.0000 | 1,643.0000 | (7.955) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 603.0000 | 509.0000 | (15.589) | 0 | 0 | 299 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.95 | Put | Currency Future | 1,013.0000 | 1,113.0000 | 9.872 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.45 | Call | Currency Future | 146.0000 | 114.0000 | (21.918) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.95 | Put | Currency Future | 46.0000 | 59.0000 | 28.261 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.00 | Call | Currency Future | 229.0000 | 184.0000 | (19.651) | 0 | 0 | 2,500 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 163.0000 | 199.0000 | 22.086 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.60 | Put | Currency Future | 1,547.0000 | 1,666.0000 | 7.692 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 36.0000 | 47.0000 | 30.556 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 1,883.0000 | 1,739.0000 | (7.647) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 300.0000 | 355.0000 | 18.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 443.0000 | 367.0000 | (17.156) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 463.0000 | 384.0000 | (17.063) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.60 | Call | Currency Future | 122.0000 | 95.0000 | (22.131) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.40 | Put | Currency Future | 10.0000 | 14.0000 | 40.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,361.0000 | 1,226.0000 | (9.919) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 7.0000 | 10.0000 | 42.857 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.00 | Put | Currency Future | 1,054.0000 | 1,155.0000 | 9.583 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 21.0000 | 28.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.00 | Call | Currency Future | 1,227.0000 | 1,095.0000 | (10.758) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 12.30 | Put | Currency Future | 2,175.0000 | 2,308.0000 | 6.115 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.75 | Call | Currency Future | 661.0000 | 561.0000 | (15.129) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 755.0000 | 647.0000 | (14.305) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 378.0000 | 441.0000 | 16.667 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 32.0000 | 41.0000 | 28.125 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,030.0000 | 1,885.0000 | (7.143) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.00 | Put | Currency Future | 52.0000 | 66.0000 | 26.923 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.75 | Put | Currency Future | 235.0000 | 282.0000 | 20.000 | 0 | 0 | 2,550 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 179.0000 | 218.0000 | 21.788 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 389.0000 | 320.0000 | (17.738) | 0 | 0 | 5,000 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.45 | Put | Currency Future | 1,420.0000 | 1,535.0000 | 8.099 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 12.30 | Call | Currency Future | 51.0000 | 37.0000 | (27.451) | 0 | 0 | 299 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 563.0000 | 641.0000 | 13.854 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,128.0000 | 1,983.0000 | (6.814) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 631.0000 | 534.0000 | (15.372) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 315.0000 | 257.0000 | (18.413) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.75 | Put | Currency Future | 853.0000 | 947.0000 | 11.020 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,500.0000 | 1,361.0000 | (9.267) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 1,056.0000 | 931.0000 | (11.837) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 256.0000 | 305.0000 | 19.141 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 437.0000 | 505.0000 | 15.561 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 300.0000 | 355.0000 | 18.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.40 | Put | Currency Future | 1,379.0000 | 1,493.0000 | 8.267 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.25 | Call | Currency Future | 1,932.0000 | 1,788.0000 | (7.453) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 24.0000 | 32.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 81.0000 | 102.0000 | 25.926 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 550.0000 | 461.0000 | (16.182) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 212.0000 | 170.0000 | (19.811) | 0 | 0 | 2,500 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 576.0000 | 484.0000 | (15.972) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 531.0000 | 606.0000 | 14.124 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,594.0000 | 1,453.0000 | (8.846) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.25 | Put | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,140.0000 | 1,012.0000 | (11.228) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 256.0000 | 305.0000 | 19.141 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.00 | Put | Currency Future | 351.0000 | 411.0000 | 17.094 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 703.0000 | 789.0000 | 12.233 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.75 | Call | Currency Future | 279.0000 | 226.0000 | (18.996) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 7.90 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,547.0000 | 1,407.0000 | (9.050) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 24.0000 | 32.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 41.0000 | 53.0000 | 29.268 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 324.0000 | 381.0000 | 17.593 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.45 | Put | Currency Future | 632.0000 | 713.0000 | 12.816 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 463.0000 | 384.0000 | (17.063) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 328.0000 | 268.0000 | (18.293) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 7.90 | Call | Currency Future | 2,277.0000 | 2,132.0000 | (6.368) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 9.0000 | 12.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,407.0000 | 1,270.0000 | (9.737) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 975.0000 | 853.0000 | (12.513) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 407.0000 | 473.0000 | 16.216 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 406.0000 | 335.0000 | (17.488) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 1,834.0000 | 1,691.0000 | (7.797) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 32.0000 | 41.0000 | 28.125 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 99.0000 | 124.0000 | 25.253 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 133.0000 | 164.0000 | 23.308 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.75 | Put | Currency Future | 28.0000 | 36.0000 | 28.571 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,316.0000 | 1,182.0000 | (10.182) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 858.0000 | 743.0000 | (13.403) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 468.0000 | 538.0000 | 14.957 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 603.0000 | 509.0000 | (15.589) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 315.0000 | 257.0000 | (18.413) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 220.0000 | 177.0000 | (19.545) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.75 | Call | Currency Future | 1,453.0000 | 1,315.0000 | (9.498) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 41.0000 | 53.0000 | 29.268 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 109.0000 | 136.0000 | 24.771 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.00 | Call | Currency Future | 526.0000 | 440.0000 | (16.350) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 372.0000 | 306.0000 | (17.742) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 18.0000 | 24.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,500.0000 | 1,361.0000 | (9.267) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,316.0000 | 1,182.0000 | (10.182) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 631.0000 | 534.0000 | (15.372) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 443.0000 | 367.0000 | (17.156) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 740.0000 | 827.0000 | 11.757 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 302.0000 | 246.0000 | (18.543) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,095.0000 | 1,198.0000 | 9.406 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 597.0000 | 677.0000 | 13.400 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,179.0000 | 1,285.0000 | 8.991 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 18.0000 | 24.0000 | 33.333 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 1,981.0000 | 1,836.0000 | (7.320) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 935.0000 | 816.0000 | (12.727) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 468.0000 | 538.0000 | 14.957 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 777.0000 | 867.0000 | 11.583 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 205.0000 | 164.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,594.0000 | 1,453.0000 | (8.846) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 7.0000 | 10.0000 | 42.857 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 216.0000 | 260.0000 | 20.370 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 483.0000 | 402.0000 | (16.770) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 504.0000 | 420.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 777.0000 | 867.0000 | 11.583 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 1,883.0000 | 1,739.0000 | (7.647) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 65.0000 | 83.0000 | 27.692 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.45 | Call | Currency Future | 357.0000 | 292.0000 | (18.207) | 0 | 0 | 10,000 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 563.0000 | 641.0000 | 13.854 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,720.0000 | 1,844.0000 | 7.209 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 389.0000 | 320.0000 | (17.738) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.55 | Call | Currency Future | 788.0000 | 678.0000 | (13.959) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 121.0000 | 150.0000 | 23.967 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,641.0000 | 1,500.0000 | (8.592) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 302.0000 | 246.0000 | (18.543) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 896.0000 | 779.0000 | (13.058) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 16.0000 | 21.0000 | 31.250 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 121.0000 | 150.0000 | 23.967 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 378.0000 | 441.0000 | 16.667 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,079.0000 | 1,934.0000 | (6.975) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 691.0000 | 589.0000 | (14.761) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 896.0000 | 779.0000 | (13.058) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.70 | Put | Currency Future | 815.0000 | 907.0000 | 11.288 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 892.0000 | 988.0000 | 10.762 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 220.0000 | 177.0000 | (19.545) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 328.0000 | 268.0000 | (18.293) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 1,981.0000 | 1,836.0000 | (7.320) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.25 | Put | Currency Future | 499.0000 | 571.0000 | 14.429 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 216.0000 | 260.0000 | 20.370 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 972.0000 | 1,071.0000 | 10.185 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 703.0000 | 789.0000 | 12.233 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 691.0000 | 589.0000 | (14.761) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.20 | Call | Currency Future | 194.0000 | 155.0000 | (20.103) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 755.0000 | 647.0000 | (14.305) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.70 | Call | Currency Future | 290.0000 | 236.0000 | (18.621) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.50 | Call | Currency Future | 1,689.0000 | 1,547.0000 | (8.407) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,030.0000 | 1,885.0000 | (7.143) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.20 | Put | Currency Future | 1,218.0000 | 1,325.0000 | 8.785 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 173.0000 | 137.0000 | (20.809) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 247.0000 | 200.0000 | (19.028) | 0 | 0 | 3,500 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 483.0000 | 402.0000 | (16.770) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,547.0000 | 1,407.0000 | (9.050) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 1,298.0000 | 1,408.0000 | 8.475 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.50 | Put | Currency Future | 667.0000 | 751.0000 | 12.594 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 179.0000 | 218.0000 | 21.788 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 407.0000 | 473.0000 | 16.216 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 21.0000 | 28.0000 | 33.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 96.0000 | 73.0000 | (23.958) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.50 | Call | Currency Future | 342.0000 | 280.0000 | (18.129) | 0 | 0 | 10,000 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.50 | Put | Currency Future | 14.0000 | 18.0000 | 28.571 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 406.0000 | 335.0000 | (17.488) | 0 | 0 | 1,500 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,737.0000 | 1,595.0000 | (8.175) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,095.0000 | 1,198.0000 | 9.406 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 531.0000 | 606.0000 | 14.124 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 504.0000 | 420.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 975.0000 | 853.0000 | (12.513) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,128.0000 | 1,983.0000 | (6.814) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,179.0000 | 1,285.0000 | 8.991 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.25 | Call | Currency Future | 424.0000 | 350.0000 | (17.453) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 99.0000 | 124.0000 | 25.253 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 268.0000 | 217.0000 | (19.030) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.75 | Call | Currency Future | 102.0000 | 78.0000 | (23.529) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 740.0000 | 827.0000 | 11.757 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 972.0000 | 1,071.0000 | 10.185 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.65 | Put | Currency Future | 1,590.0000 | 1,710.0000 | 7.547 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 268.0000 | 217.0000 | (19.030) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.75 | Put | Currency Future | 1,677.0000 | 1,799.0000 | 7.275 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.50 | Put | Currency Future | 147.0000 | 181.0000 | 23.129 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 892.0000 | 988.0000 | 10.762 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.85 | Put | Currency Future | 1,765.0000 | 1,890.0000 | 7.082 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.50 | Call | Currency Future | 823.0000 | 710.0000 | (13.730) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 247.0000 | 200.0000 | (19.028) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.85 | Call | Currency Future | 90.0000 | 69.0000 | (23.333) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 205.0000 | 164.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.65 | Call | Currency Future | 115.0000 | 89.0000 | (22.609) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.55 | Call | Currency Future | 130.0000 | 101.0000 | (22.308) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.55 | Call | Currency Future | 788.0000 | 678.0000 | (13.959) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.25 | Call | Currency Future | 183.0000 | 146.0000 | (20.219) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.55 | Put | Currency Future | 1,504.0000 | 1,622.0000 | 7.846 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 163.0000 | 199.0000 | 22.086 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.25 | Put | Currency Future | 1,258.0000 | 1,367.0000 | 8.665 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.35 | Put | Currency Future | 1,338.0000 | 1,450.0000 | 8.371 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.35 | Call | Currency Future | 164.0000 | 129.0000 | (21.341) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,137.0000 | 1,241.0000 | 9.147 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,720.0000 | 1,844.0000 | 7.209 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 173.0000 | 137.0000 | (20.809) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 212.0000 | 170.0000 | (19.811) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.70 | Put | Currency Future | 1,633.0000 | 1,754.0000 | 7.410 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 1,298.0000 | 1,408.0000 | 8.475 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.70 | Call | Currency Future | 108.0000 | 84.0000 | (22.222) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.90 | Call | Currency Future | 85.0000 | 64.0000 | (24.706) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.50 | Put | Currency Future | 1,462.0000 | 1,578.0000 | 7.934 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.50 | Call | Currency Future | 137.0000 | 108.0000 | (21.168) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 96.0000 | 73.0000 | (23.958) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 11.90 | Put | Currency Future | 1,809.0000 | 1,935.0000 | 6.965 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 12.00 | Call | Currency Future | 75.0000 | 56.0000 | (25.333) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 12.00 | Put | Currency Future | 1,899.0000 | 2,027.0000 | 6.740 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 133.0000 | 164.0000 | 23.308 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 550.0000 | 461.0000 | (16.182) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 324.0000 | 381.0000 | 17.593 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 257.0000 | 208.0000 | (19.066) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 932.0000 | 1,029.0000 | 10.408 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.15 | Put | Currency Future | 72.0000 | 92.0000 | 27.778 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 935.0000 | 816.0000 | (12.727) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.15 | Call | Currency Future | 1,098.0000 | 971.0000 | (11.566) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 109.0000 | 136.0000 | 24.771 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 858.0000 | 743.0000 | (13.403) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.25 | Call | Currency Future | 1,015.0000 | 892.0000 | (12.118) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.25 | Put | Currency Future | 90.0000 | 113.0000 | 25.556 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 722.0000 | 617.0000 | (14.543) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 197.0000 | 238.0000 | 20.812 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | | | Currency Future | 10.3698 | 10.2207 | (1.438) | 10.3400 | 10.2200 | 6,209 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 623.0000 | 701.0000 | 12.520 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.70 | Put | Currency Future | 973.0000 | 1,066.0000 | 9.558 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.85 | Call | Currency Future | 306.0000 | 277.0000 | (9.477) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.25 | Put | Currency Future | 64.0000 | 81.0000 | 26.563 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.35 | Call | Currency Future | 2,095.0000 | 1,965.0000 | (6.205) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 2,008.0000 | 1,880.0000 | (6.375) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 658.0000 | 601.0000 | (8.663) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.00 | Put | Currency Future | 538.0000 | 611.0000 | 13.569 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 905.0000 | 995.0000 | 9.945 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.20 | Put | Currency Future | 1,305.0000 | 1,411.0000 | 8.123 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,795.0000 | 1,674.0000 | (6.741) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 209.0000 | 248.0000 | 18.660 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,479.0000 | 1,368.0000 | (7.505) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.00 | Call | Currency Future | 908.0000 | 832.0000 | (8.370) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.60 | Call | Currency Future | 675.0000 | 615.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 1,786.0000 | 1,906.0000 | 6.719 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 435.0000 | 498.0000 | 14.483 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 209.0000 | 248.0000 | 18.660 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 979.0000 | 896.0000 | (8.478) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 905.0000 | 995.0000 | 9.945 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,404.0000 | 1,297.0000 | (7.621) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 863.0000 | 792.0000 | (8.227) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.85 | Put | Currency Future | 459.0000 | 525.0000 | 14.379 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.70 | Call | Currency Future | 643.0000 | 586.0000 | (8.865) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,203.0000 | 1,306.0000 | 8.562 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,410.0000 | 1,520.0000 | 7.801 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 234.0000 | 277.0000 | 18.376 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 939.0000 | 1,030.0000 | 9.691 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 523.0000 | 476.0000 | (8.987) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 430.0000 | 391.0000 | (9.070) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 292.0000 | 341.0000 | 16.781 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.45 | Call | Currency Future | 727.0000 | 663.0000 | (8.803) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.20 | Call | Currency Future | 475.0000 | 432.0000 | (9.053) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,479.0000 | 1,368.0000 | (7.505) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 144.0000 | 174.0000 | 20.833 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 955.0000 | 874.0000 | (8.482) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.45 | Put | Currency Future | 807.0000 | 892.0000 | 10.533 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 594.0000 | 542.0000 | (8.754) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,005.0000 | 918.0000 | (8.657) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 485.0000 | 553.0000 | 14.021 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 776.0000 | 859.0000 | 10.696 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 804.0000 | 733.0000 | (8.831) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.65 | Call | Currency Future | 351.0000 | 318.0000 | (9.402) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.85 | Put | Currency Future | 153.0000 | 185.0000 | 20.915 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.00 | Put | Currency Future | 185.0000 | 221.0000 | 19.459 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,713.0000 | 1,594.0000 | (6.947) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,262.0000 | 1,162.0000 | (7.924) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 843.0000 | 772.0000 | (8.422) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.50 | Call | Currency Future | 709.0000 | 646.0000 | (8.886) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 1,879.0000 | 1,755.0000 | (6.599) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 163.0000 | 196.0000 | 20.245 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 109.0000 | 134.0000 | 22.936 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 359.0000 | 415.0000 | 15.599 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 939.0000 | 1,030.0000 | 9.691 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 715.0000 | 794.0000 | 11.049 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 765.0000 | 697.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.25 | Put | Currency Future | 684.0000 | 763.0000 | 11.550 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 126.0000 | 153.0000 | 21.429 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 2,051.0000 | 1,922.0000 | (6.290) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 82.0000 | 101.0000 | 23.171 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 593.0000 | 672.0000 | 13.322 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 745.0000 | 826.0000 | 10.872 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.70 | Put | Currency Future | 1,670.0000 | 1,787.0000 | 7.006 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 359.0000 | 415.0000 | 15.599 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.50 | Call | Currency Future | 1,964.0000 | 1,838.0000 | (6.415) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 863.0000 | 792.0000 | (8.227) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.50 | Put | Currency Future | 839.0000 | 926.0000 | 10.369 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.70 | Call | Currency Future | 339.0000 | 307.0000 | (9.440) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.50 | Put | Currency Future | 95.0000 | 117.0000 | 23.158 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,129.0000 | 1,035.0000 | (8.326) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 745.0000 | 826.0000 | 10.872 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 746.0000 | 680.0000 | (8.847) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.75 | Put | Currency Future | 134.0000 | 163.0000 | 21.642 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,633.0000 | 1,517.0000 | (7.103) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 1,879.0000 | 1,755.0000 | (6.599) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,332.0000 | 1,229.0000 | (7.733) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.65 | Put | Currency Future | 1,631.0000 | 1,747.0000 | 7.112 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,262.0000 | 1,162.0000 | (7.924) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.00 | Call | Currency Future | 1,555.0000 | 1,442.0000 | (7.267) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 126.0000 | 153.0000 | 21.429 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 658.0000 | 601.0000 | (8.663) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 593.0000 | 672.0000 | 13.322 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 1,074.0000 | 1,171.0000 | 9.032 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 292.0000 | 341.0000 | 16.781 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 765.0000 | 697.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 1,042.0000 | 1,138.0000 | 9.213 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.95 | Call | Currency Future | 557.0000 | 508.0000 | (8.797) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 1,594.0000 | 1,479.0000 | (7.215) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 885.0000 | 812.0000 | (8.249) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.95 | Put | Currency Future | 1,138.0000 | 1,237.0000 | 8.699 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.05 | Call | Currency Future | 2,366.0000 | 2,230.0000 | (5.748) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.95 | Put | Currency Future | 174.0000 | 208.0000 | 19.540 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 1,042.0000 | 1,138.0000 | 9.213 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 1,594.0000 | 1,479.0000 | (7.215) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 785.0000 | 715.0000 | (8.917) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 612.0000 | 559.0000 | (8.660) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.95 | Put | Currency Future | 174.0000 | 208.0000 | 19.540 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 612.0000 | 559.0000 | (8.660) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 1,074.0000 | 1,171.0000 | 9.032 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.00 | Put | Currency Future | 1,170.0000 | 1,271.0000 | 8.632 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.85 | Call | Currency Future | 1,673.0000 | 1,555.0000 | (7.053) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,065.0000 | 976.0000 | (8.357) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 117.0000 | 143.0000 | 22.222 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 396.0000 | 455.0000 | 14.899 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 746.0000 | 680.0000 | (8.847) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,271.0000 | 1,375.0000 | 8.183 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.00 | Call | Currency Future | 540.0000 | 492.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.25 | Call | Currency Future | 2,184.0000 | 2,052.0000 | (6.044) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 565.0000 | 641.0000 | 13.451 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.75 | Call | Currency Future | 1,754.0000 | 1,634.0000 | (6.842) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 2,008.0000 | 1,880.0000 | (6.375) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 234.0000 | 277.0000 | 18.376 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 262.0000 | 308.0000 | 17.557 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 885.0000 | 812.0000 | (8.249) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 594.0000 | 542.0000 | (8.754) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 88.0000 | 109.0000 | 23.864 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,404.0000 | 1,297.0000 | (7.621) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 872.0000 | 960.0000 | 10.092 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.75 | Call | Currency Future | 1,035.0000 | 947.0000 | (8.502) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 565.0000 | 641.0000 | 13.451 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 692.0000 | 631.0000 | (8.815) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 144.0000 | 174.0000 | 20.833 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.05 | Put | Currency Future | 46.0000 | 59.0000 | 28.261 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 507.0000 | 461.0000 | (9.073) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 490.0000 | 446.0000 | (8.980) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.25 | Put | Currency Future | 1,340.0000 | 1,447.0000 | 7.985 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,713.0000 | 1,594.0000 | (6.947) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 1,837.0000 | 1,714.0000 | (6.696) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.15 | Call | Currency Future | 2,275.0000 | 2,140.0000 | (5.934) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,332.0000 | 1,229.0000 | (7.733) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,375.0000 | 1,483.0000 | 7.855 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.60 | Call | Currency Future | 675.0000 | 615.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 776.0000 | 859.0000 | 10.696 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.25 | Call | Currency Future | 459.0000 | 418.0000 | (8.932) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.30 | Put | Currency Future | 70.0000 | 87.0000 | 24.286 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 163.0000 | 196.0000 | 20.245 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 416.0000 | 378.0000 | (9.135) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.15 | Call | Currency Future | 247.0000 | 223.0000 | (9.717) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.75 | Put | Currency Future | 415.0000 | 476.0000 | 14.699 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 1,837.0000 | 1,714.0000 | (6.696) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.15 | Put | Currency Future | 55.0000 | 69.0000 | 25.455 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 262.0000 | 308.0000 | 17.557 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,446.0000 | 1,557.0000 | 7.676 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,946.0000 | 2,069.0000 | 6.321 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 692.0000 | 631.0000 | (8.815) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.75 | Call | Currency Future | 627.0000 | 572.0000 | (8.772) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,129.0000 | 1,035.0000 | (8.326) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 102.0000 | 125.0000 | 22.549 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.50 | Call | Currency Future | 389.0000 | 353.0000 | (9.254) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.15 | Put | Currency Future | 2,027.0000 | 2,152.0000 | 6.167 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,105.0000 | 1,204.0000 | 8.959 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.75 | Put | Currency Future | 1,007.0000 | 1,102.0000 | 9.434 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.95 | Put | Currency Future | 511.0000 | 582.0000 | 13.894 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 117.0000 | 143.0000 | 22.222 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.50 | Put | Currency Future | 1,519.0000 | 1,632.0000 | 7.439 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.25 | Put | Currency Future | 2,110.0000 | 2,236.0000 | 5.972 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 575.0000 | 525.0000 | (8.696) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 490.0000 | 446.0000 | (8.980) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.90 | Put | Currency Future | 1,825.0000 | 1,946.0000 | 6.630 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 1,922.0000 | 1,796.0000 | (6.556) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 445.0000 | 404.0000 | (9.213) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.25 | Call | Currency Future | 230.0000 | 207.0000 | (10.000) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 872.0000 | 960.0000 | 10.092 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 653.0000 | 732.0000 | 12.098 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,271.0000 | 1,375.0000 | 8.183 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 9.50 | Call | Currency Future | 1,194.0000 | 1,097.0000 | (8.124) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.00 | Put | Currency Future | 1,905.0000 | 2,028.0000 | 6.457 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.30 | Call | Currency Future | 2,140.0000 | 2,008.0000 | (6.168) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,633.0000 | 1,517.0000 | (7.103) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.50 | Put | Currency Future | 324.0000 | 377.0000 | 16.358 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.00 | Call | Currency Future | 275.0000 | 248.0000 | (9.818) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,795.0000 | 1,674.0000 | (6.741) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 575.0000 | 525.0000 | (8.696) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 265.0000 | 240.0000 | (9.434) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 396.0000 | 455.0000 | 14.899 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 623.0000 | 701.0000 | 12.520 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.90 | Call | Currency Future | 295.0000 | 267.0000 | (9.492) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 1,516.0000 | 1,405.0000 | (7.322) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 2,051.0000 | 1,922.0000 | (6.290) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 507.0000 | 461.0000 | (9.073) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.95 | Call | Currency Future | 285.0000 | 257.0000 | (9.825) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.80 | Put | Currency Future | 1,747.0000 | 1,866.0000 | 6.812 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.15 | Call | Currency Future | 1,441.0000 | 1,333.0000 | (7.495) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 376.0000 | 341.0000 | (9.309) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 823.0000 | 752.0000 | (8.627) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 377.0000 | 435.0000 | 15.385 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.80 | Call | Currency Future | 317.0000 | 286.0000 | (9.779) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.05 | Put | Currency Future | 197.0000 | 234.0000 | 18.782 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.95 | Put | Currency Future | 1,865.0000 | 1,987.0000 | 6.542 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,065.0000 | 976.0000 | (8.357) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 843.0000 | 772.0000 | (8.422) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 485.0000 | 553.0000 | 14.021 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.10 | Call | Currency Future | 256.0000 | 231.0000 | (9.766) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.35 | Put | Currency Future | 75.0000 | 94.0000 | 25.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,556.0000 | 1,670.0000 | 7.326 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 341.0000 | 395.0000 | 15.836 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 955.0000 | 874.0000 | (8.482) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.15 | Put | Currency Future | 221.0000 | 262.0000 | 18.552 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.75 | Put | Currency Future | 1,708.0000 | 1,826.0000 | 6.909 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,005.0000 | 918.0000 | (8.657) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 1,097.0000 | 1,005.0000 | (8.387) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 109.0000 | 134.0000 | 22.936 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 1,922.0000 | 1,796.0000 | (6.556) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,237.0000 | 1,340.0000 | 8.327 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 1,161.0000 | 1,066.0000 | (8.183) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.10 | Put | Currency Future | 1,986.0000 | 2,110.0000 | 6.244 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 102.0000 | 125.0000 | 22.549 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.20 | Call | Currency Future | 2,229.0000 | 2,096.0000 | (5.967) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,105.0000 | 1,204.0000 | 8.959 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.45 | Put | Currency Future | 1,483.0000 | 1,594.0000 | 7.485 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 785.0000 | 715.0000 | (8.917) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 265.0000 | 240.0000 | (9.434) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.20 | Put | Currency Future | 59.0000 | 75.0000 | 27.119 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.60 | Put | Currency Future | 1,594.0000 | 1,709.0000 | 7.215 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,446.0000 | 1,557.0000 | 7.676 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 715.0000 | 794.0000 | 11.049 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,946.0000 | 2,069.0000 | 6.321 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.60 | Call | Currency Future | 364.0000 | 329.0000 | (9.615) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 435.0000 | 498.0000 | 14.483 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,375.0000 | 1,483.0000 | 7.855 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 376.0000 | 341.0000 | (9.309) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 1,097.0000 | 1,005.0000 | (8.387) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 82.0000 | 101.0000 | 23.171 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 416.0000 | 378.0000 | (9.135) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.95 | Call | Currency Future | 931.0000 | 852.0000 | (8.485) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,556.0000 | 1,670.0000 | 7.326 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 377.0000 | 435.0000 | 15.385 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 88.0000 | 109.0000 | 23.864 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,237.0000 | 1,340.0000 | 8.327 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 979.0000 | 896.0000 | (8.478) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 445.0000 | 404.0000 | (9.213) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,203.0000 | 1,306.0000 | 8.562 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.85 | Put | Currency Future | 459.0000 | 525.0000 | 14.379 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 523.0000 | 476.0000 | (8.987) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.45 | Call | Currency Future | 402.0000 | 365.0000 | (9.204) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.75 | Call | Currency Future | 328.0000 | 297.0000 | (9.451) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 430.0000 | 391.0000 | (9.070) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,410.0000 | 1,520.0000 | 7.801 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 341.0000 | 395.0000 | 15.836 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 1,161.0000 | 1,066.0000 | (8.183) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.45 | Put | Currency Future | 308.0000 | 359.0000 | 16.558 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.95 | Put | Currency Future | 511.0000 | 582.0000 | 13.894 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.35 | Call | Currency Future | 1,297.0000 | 1,195.0000 | (7.864) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.35 | Put | Currency Future | 277.0000 | 324.0000 | 16.968 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.45 | Call | Currency Future | 1,228.0000 | 1,129.0000 | (8.062) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 9.95 | Call | Currency Future | 931.0000 | 852.0000 | (8.485) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 653.0000 | 732.0000 | 12.098 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 823.0000 | 752.0000 | (8.627) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | | | Currency Future | 10.5476 | 10.3967 | (1.431) | 10.4800 | 10.4600 | 68 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 987.0000 | 920.0000 | (6.788) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 1,021.0000 | 1,106.0000 | 8.325 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 1,021.0000 | 1,106.0000 | 8.325 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 987.0000 | 920.0000 | (6.788) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.00 | Call | Currency Future | 1,204.0000 | 1,129.0000 | (6.229) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 1,122.0000 | 1,049.0000 | (6.506) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 969.0000 | 903.0000 | (6.811) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 657.0000 | 732.0000 | 11.416 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 1,006.0000 | 937.0000 | (6.859) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 775.0000 | 852.0000 | 9.935 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 969.0000 | 903.0000 | (6.811) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,260.0000 | 1,182.0000 | (6.190) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 1,185.0000 | 1,277.0000 | 7.764 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 613.0000 | 685.0000 | 11.746 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 837.0000 | 915.0000 | 9.319 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 958.0000 | 1,040.0000 | 8.559 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 1,085.0000 | 1,011.0000 | (6.820) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 1,053.0000 | 1,139.0000 | 8.167 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 989.0000 | 1,073.0000 | 8.493 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 883.0000 | 824.0000 | (6.682) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 1,232.0000 | 1,155.0000 | (6.250) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 989.0000 | 1,073.0000 | 8.493 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 951.0000 | 886.0000 | (6.835) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 1,185.0000 | 1,277.0000 | 7.764 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 883.0000 | 824.0000 | (6.682) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 634.0000 | 709.0000 | 11.830 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.75 | Call | Currency Future | 916.0000 | 854.0000 | (6.769) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 1,289.0000 | 1,209.0000 | (6.206) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.30 | Put | Currency Future | 1,480.0000 | 1,581.0000 | 6.824 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.75 | Put | Currency Future | 1,118.0000 | 1,207.0000 | 7.961 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 591.0000 | 663.0000 | 12.183 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 727.0000 | 678.0000 | (6.740) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 897.0000 | 977.0000 | 8.919 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,318.0000 | 1,237.0000 | (6.146) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 1,025.0000 | 955.0000 | (6.829) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 867.0000 | 945.0000 | 8.997 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 1,065.0000 | 992.0000 | (6.854) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 928.0000 | 1,008.0000 | 8.621 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 571.0000 | 641.0000 | 12.259 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 852.0000 | 794.0000 | (6.808) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 1,085.0000 | 1,011.0000 | (6.820) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 1,254.0000 | 1,348.0000 | 7.496 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 837.0000 | 915.0000 | 9.319 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 1,045.0000 | 973.0000 | (6.890) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 530.0000 | 597.0000 | 12.642 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 1,378.0000 | 1,294.0000 | (6.096) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 744.0000 | 821.0000 | 10.349 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 492.0000 | 556.0000 | 13.008 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 1,142.0000 | 1,068.0000 | (6.480) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 1,439.0000 | 1,353.0000 | (5.976) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,260.0000 | 1,182.0000 | (6.190) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 571.0000 | 641.0000 | 12.259 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 836.0000 | 781.0000 | (6.579) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,318.0000 | 1,237.0000 | (6.146) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 897.0000 | 977.0000 | 8.919 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,220.0000 | 1,312.0000 | 7.541 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 613.0000 | 685.0000 | 11.746 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 867.0000 | 809.0000 | (6.690) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,162.0000 | 1,088.0000 | (6.368) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 1,289.0000 | 1,384.0000 | 7.370 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 715.0000 | 791.0000 | 10.629 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 1,065.0000 | 992.0000 | (6.854) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 1,045.0000 | 973.0000 | (6.890) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 685.0000 | 761.0000 | 11.095 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 1,142.0000 | 1,068.0000 | (6.480) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 744.0000 | 821.0000 | 10.349 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 1,152.0000 | 1,242.0000 | 7.813 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 1,103.0000 | 1,030.0000 | (6.618) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 806.0000 | 883.0000 | 9.553 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 1,183.0000 | 1,108.0000 | (6.340) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 550.0000 | 619.0000 | 12.545 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.75 | Call | Currency Future | 1,348.0000 | 1,265.0000 | (6.157) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 511.0000 | 576.0000 | 12.720 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 473.0000 | 536.0000 | 13.319 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 1,408.0000 | 1,323.0000 | (6.037) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 1,471.0000 | 1,383.0000 | (5.982) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 867.0000 | 945.0000 | 8.997 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 775.0000 | 852.0000 | 9.935 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 1,122.0000 | 1,049.0000 | (6.506) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 817.0000 | 763.0000 | (6.610) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 1,378.0000 | 1,294.0000 | (6.096) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 530.0000 | 597.0000 | 12.642 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 1,320.0000 | 1,416.0000 | 7.273 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 1,383.0000 | 1,481.0000 | 7.086 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 780.0000 | 728.0000 | (6.667) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 899.0000 | 839.0000 | (6.674) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 455.0000 | 516.0000 | 13.407 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 1,503.0000 | 1,413.0000 | (5.988) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 1,085.0000 | 1,173.0000 | 8.111 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 933.0000 | 870.0000 | (6.752) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,162.0000 | 1,088.0000 | (6.368) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 715.0000 | 791.0000 | 10.629 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 817.0000 | 763.0000 | (6.610) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 1,447.0000 | 1,547.0000 | 6.911 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 745.0000 | 694.0000 | (6.846) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 1,320.0000 | 1,416.0000 | 7.273 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 899.0000 | 839.0000 | (6.674) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 1,152.0000 | 1,242.0000 | 7.813 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | | | Currency Future | 10.6921 | 10.5405 | (1.418) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 781.0000 | 863.0000 | 10.499 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 1,039.0000 | 981.0000 | (5.582) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 899.0000 | 850.0000 | (5.451) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 1,807.0000 | 1,910.0000 | 5.700 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,245.0000 | 1,333.0000 | 7.068 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 1,212.0000 | 1,299.0000 | 7.178 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 1,180.0000 | 1,266.0000 | 7.288 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 1,115.0000 | 1,201.0000 | 7.713 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 1,319.0000 | 1,253.0000 | (5.004) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 699.0000 | 774.0000 | 10.730 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 1,207.0000 | 1,141.0000 | (5.468) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,353.0000 | 2,466.0000 | 4.802 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 1,154.0000 | 1,090.0000 | (5.546) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 745.0000 | 706.0000 | (5.235) | 0 | 0 | 10,100 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 1,019.0000 | 1,105.0000 | 8.440 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.50 | Call | Currency Future | 925.0000 | 875.0000 | (5.405) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,402.0000 | 1,334.0000 | (4.850) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 1,023.0000 | 967.0000 | (5.474) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 810.0000 | 893.0000 | 10.247 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 1,481.0000 | 1,576.0000 | 6.415 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 1,172.0000 | 1,107.0000 | (5.546) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.05 | Call | Currency Future | 1,424.0000 | 1,353.0000 | (4.986) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 1,261.0000 | 1,196.0000 | (5.155) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 1,491.0000 | 1,414.0000 | (5.164) | 0 | 0 | 10,184 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 1,733.0000 | 1,834.0000 | 5.828 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 1,189.0000 | 1,124.0000 | (5.467) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 927.0000 | 1,013.0000 | 9.277 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 1,311.0000 | 1,401.0000 | 6.865 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 1,299.0000 | 1,234.0000 | (5.004) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 2,933.0000 | 3,051.0000 | 4.023 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 1,378.0000 | 1,470.0000 | 6.676 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 957.0000 | 1,043.0000 | 8.986 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,353.0000 | 2,466.0000 | 4.802 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 1,587.0000 | 1,685.0000 | 6.175 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 1,070.0000 | 1,011.0000 | (5.514) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 1,224.0000 | 1,159.0000 | (5.310) | 0 | 0 | 9,530 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 979.0000 | 926.0000 | (5.414) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,245.0000 | 1,333.0000 | 7.068 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 1,137.0000 | 1,073.0000 | (5.629) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 1,050.0000 | 1,137.0000 | 8.286 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 1,137.0000 | 1,073.0000 | (5.629) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 810.0000 | 893.0000 | 10.247 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 1,147.0000 | 1,233.0000 | 7.498 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 1,243.0000 | 1,177.0000 | (5.310) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 1,447.0000 | 1,541.0000 | 6.496 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 1,516.0000 | 1,612.0000 | 6.332 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,402.0000 | 1,334.0000 | (4.850) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 1,008.0000 | 953.0000 | (5.456) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 868.0000 | 953.0000 | 9.793 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 595.0000 | 564.0000 | (5.210) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 1,082.0000 | 1,168.0000 | 7.948 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,764.0000 | 2,882.0000 | 4.269 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 1,103.0000 | 1,041.0000 | (5.621) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 754.0000 | 832.0000 | 10.345 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 745.0000 | 706.0000 | (5.235) | 0 | 0 | 84 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 656.0000 | 622.0000 | (5.183) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 951.0000 | 900.0000 | (5.363) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 1,446.0000 | 1,373.0000 | (5.048) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 625.0000 | 592.0000 | (5.280) | 0 | 0 | 9,530 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 726.0000 | 688.0000 | (5.234) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 621.0000 | 689.0000 | 10.950 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 1,468.0000 | 1,393.0000 | (5.109) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 427.0000 | 475.0000 | 11.241 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 1,086.0000 | 1,026.0000 | (5.525) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,819.0000 | 1,715.0000 | (5.717) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 80.0000 | 90.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 2,319.0000 | 2,193.0000 | (5.433) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 227.0000 | 252.0000 | 11.013 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 726.0000 | 803.0000 | 10.606 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 1,884.0000 | 1,776.0000 | (5.732) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 863.0000 | 816.0000 | (5.446) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 3,103.0000 | 3,223.0000 | 3.867 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 736.0000 | 697.0000 | (5.299) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 555.0000 | 525.0000 | (5.405) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 828.0000 | 784.0000 | (5.314) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 3,363.0000 | 3,485.0000 | 3.628 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 2,114.0000 | 2,223.0000 | 5.156 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 2,890.0000 | 3,009.0000 | 4.118 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 988.0000 | 1,074.0000 | 8.704 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 632.0000 | 599.0000 | (5.222) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 2,393.0000 | 2,507.0000 | 4.764 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 1,920.0000 | 2,026.0000 | 5.521 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 108.0000 | 122.0000 | 12.963 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,360.0000 | 1,294.0000 | (4.853) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,036.0000 | 2,143.0000 | 5.255 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 2,848.0000 | 2,966.0000 | 4.143 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 85.0000 | 96.0000 | 12.941 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 806.0000 | 763.0000 | (5.335) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 828.0000 | 784.0000 | (5.314) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 392.0000 | 435.0000 | 10.969 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 2,561.0000 | 2,428.0000 | (5.193) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 647.0000 | 717.0000 | 10.819 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 1,788.0000 | 1,686.0000 | (5.705) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 168.0000 | 188.0000 | 11.905 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 261.0000 | 289.0000 | 10.728 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 1,587.0000 | 1,685.0000 | 6.175 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 1,280.0000 | 1,215.0000 | (5.078) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 2,203.0000 | 2,080.0000 | (5.583) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,165.0000 | 2,043.0000 | (5.635) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 979.0000 | 926.0000 | (5.414) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,036.0000 | 2,143.0000 | 5.255 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 273.0000 | 302.0000 | 10.623 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 1,950.0000 | 1,838.0000 | (5.744) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 3,077.0000 | 2,936.0000 | (4.582) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 2,434.0000 | 2,548.0000 | 4.684 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 446.0000 | 496.0000 | 11.211 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 2,901.0000 | 2,762.0000 | (4.791) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 2,681.0000 | 2,798.0000 | 4.364 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 298.0000 | 330.0000 | 10.738 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 1,539.0000 | 1,457.0000 | (5.328) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 358.0000 | 397.0000 | 10.894 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 187.0000 | 208.0000 | 11.230 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 2,090.0000 | 1,971.0000 | (5.694) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 2,728.0000 | 2,592.0000 | (4.985) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,193.0000 | 2,303.0000 | 5.016 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 2,479.0000 | 2,348.0000 | (5.284) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 3,276.0000 | 3,397.0000 | 3.694 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 785.0000 | 743.0000 | (5.350) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 582.0000 | 551.0000 | (5.326) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 765.0000 | 724.0000 | (5.359) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,193.0000 | 2,303.0000 | 5.016 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 2,272.0000 | 2,384.0000 | 4.930 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 2,018.0000 | 1,902.0000 | (5.748) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 3,122.0000 | 2,981.0000 | (4.516) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 656.0000 | 622.0000 | (5.183) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.75 | Call | Currency Future | 1,563.0000 | 1,479.0000 | (5.374) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 548.0000 | 608.0000 | 10.949 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 2,602.0000 | 2,469.0000 | (5.111) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,764.0000 | 2,882.0000 | 4.269 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 238.0000 | 264.0000 | 10.924 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 673.0000 | 638.0000 | (5.201) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 2,127.0000 | 2,007.0000 | (5.642) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 568.0000 | 538.0000 | (5.282) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 2,280.0000 | 2,155.0000 | (5.482) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 1,640.0000 | 1,549.0000 | (5.549) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 160.0000 | 178.0000 | 11.250 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 136.0000 | 152.0000 | 11.765 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 1,851.0000 | 1,745.0000 | (5.727) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 326.0000 | 362.0000 | 11.043 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 640.0000 | 607.0000 | (5.156) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 1,515.0000 | 1,435.0000 | (5.281) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 785.0000 | 743.0000 | (5.350) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 516.0000 | 488.0000 | (5.426) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 1,882.0000 | 1,987.0000 | 5.579 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 409.0000 | 455.0000 | 11.247 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 3,189.0000 | 3,310.0000 | 3.794 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 3,624.0000 | 3,748.0000 | 3.422 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 874.0000 | 827.0000 | (5.378) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 673.0000 | 745.0000 | 10.698 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 1,588.0000 | 1,502.0000 | (5.416) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 851.0000 | 805.0000 | (5.405) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 129.0000 | 144.0000 | 11.628 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 2,398.0000 | 2,270.0000 | (5.338) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,959.0000 | 2,065.0000 | 5.411 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,018.0000 | 3,137.0000 | 3.943 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 543.0000 | 514.0000 | (5.341) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 375.0000 | 416.0000 | 10.933 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 610.0000 | 578.0000 | (5.246) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 3,451.0000 | 3,573.0000 | 3.535 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 2,771.0000 | 2,634.0000 | (4.944) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 596.0000 | 662.0000 | 11.074 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 2,644.0000 | 2,510.0000 | (5.068) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 1,917.0000 | 1,807.0000 | (5.738) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 1,950.0000 | 1,838.0000 | (5.744) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 285.0000 | 316.0000 | 10.877 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 465.0000 | 517.0000 | 11.183 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 206.0000 | 229.0000 | 11.165 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 152.0000 | 169.0000 | 11.184 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 216.0000 | 240.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 1,726.0000 | 1,629.0000 | (5.620) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 1,757.0000 | 1,657.0000 | (5.692) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 358.0000 | 397.0000 | 10.894 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 994.0000 | 939.0000 | (5.533) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 3,707.0000 | 3,831.0000 | 3.345 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,165.0000 | 2,043.0000 | (5.635) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 1,054.0000 | 996.0000 | (5.503) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 499.0000 | 472.0000 | (5.411) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 1,659.0000 | 1,759.0000 | 6.028 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 690.0000 | 655.0000 | (5.072) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 2,598.0000 | 2,714.0000 | 4.465 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 273.0000 | 302.0000 | 10.623 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 1,552.0000 | 1,649.0000 | 6.250 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 3,407.0000 | 3,529.0000 | 3.581 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 839.0000 | 794.0000 | (5.364) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.70 | Put | Currency Future | 3,539.0000 | 3,662.0000 | 3.476 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 1,997.0000 | 2,104.0000 | 5.358 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 2,241.0000 | 2,117.0000 | (5.533) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 249.0000 | 277.0000 | 11.245 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 524.0000 | 583.0000 | 11.260 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,819.0000 | 1,715.0000 | (5.717) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 484.0000 | 538.0000 | 11.157 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 311.0000 | 344.0000 | 10.611 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 427.0000 | 475.0000 | 11.241 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 1,666.0000 | 1,573.0000 | (5.582) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 531.0000 | 502.0000 | (5.461) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 2,053.0000 | 1,935.0000 | (5.748) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,018.0000 | 3,137.0000 | 3.943 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 75.0000 | 85.0000 | 13.333 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 2,519.0000 | 2,388.0000 | (5.200) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 610.0000 | 578.0000 | (5.246) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 177.0000 | 198.0000 | 11.864 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 2,516.0000 | 2,631.0000 | 4.571 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 1,381.0000 | 1,315.0000 | (4.779) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 549.0000 | 520.0000 | (5.282) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 839.0000 | 924.0000 | 10.131 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 2,090.0000 | 1,971.0000 | (5.694) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 3,583.0000 | 3,706.0000 | 3.433 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,959.0000 | 2,065.0000 | 5.411 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 817.0000 | 774.0000 | (5.263) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 298.0000 | 330.0000 | 10.738 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 2,075.0000 | 2,183.0000 | 5.205 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2009/12/14 | 9.50 | Put | Currency Future | 504.0000 | 560.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 699.0000 | 663.0000 | (5.150) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 708.0000 | 672.0000 | (5.085) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 2,557.0000 | 2,673.0000 | 4.537 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 1,696.0000 | 1,601.0000 | (5.601) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 525.0000 | 497.0000 | (5.333) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 851.0000 | 805.0000 | (5.405) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 887.0000 | 839.0000 | (5.411) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 1,623.0000 | 1,722.0000 | 6.100 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 2,857.0000 | 2,719.0000 | (4.830) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 3,167.0000 | 3,025.0000 | (4.484) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 2,814.0000 | 2,677.0000 | (4.869) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 965.0000 | 912.0000 | (5.492) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 1,412.0000 | 1,505.0000 | 6.586 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 1,884.0000 | 1,776.0000 | (5.732) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 115.0000 | 129.0000 | 12.174 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 392.0000 | 435.0000 | 10.969 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 2,806.0000 | 2,924.0000 | 4.205 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 122.0000 | 136.0000 | 11.475 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 1,845.0000 | 1,948.0000 | 5.583 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 2,358.0000 | 2,231.0000 | (5.386) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 1,770.0000 | 1,872.0000 | 5.763 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 3,146.0000 | 3,267.0000 | 3.846 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 775.0000 | 734.0000 | (5.290) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 1,344.0000 | 1,435.0000 | 6.771 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 2,233.0000 | 2,343.0000 | 4.926 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 588.0000 | 557.0000 | (5.272) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 912.0000 | 862.0000 | (5.482) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 755.0000 | 715.0000 | (5.298) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 648.0000 | 614.0000 | (5.247) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 2,313.0000 | 2,425.0000 | 4.842 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 482.0000 | 456.0000 | (5.394) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 14.00 | Put | Currency Future | 3,790.0000 | 3,915.0000 | 3.298 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 144.0000 | 160.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 2,686.0000 | 2,551.0000 | (5.026) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 839.0000 | 794.0000 | (5.364) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 3,495.0000 | 3,617.0000 | 3.491 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 13.65 | Call | Currency Future | 537.0000 | 508.0000 | (5.400) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 12.45 | Put | Currency Future | 2,475.0000 | 2,589.0000 | 4.606 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 717.0000 | 680.0000 | (5.160) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 1,997.0000 | 2,104.0000 | 5.358 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 8.85 | Call | Currency Future | 2,127.0000 | 2,007.0000 | (5.642) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2009/12/14 | 8.85 | Put | Currency Future | 285.0000 | 316.0000 | 10.877 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | | | Currency Future | 11.3477 | 11.1835 | (1.447) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 1,437.0000 | 1,368.0000 | (4.802) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 1,525.0000 | 1,452.0000 | (4.787) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 1,489.0000 | 1,585.0000 | 6.447 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 1,327.0000 | 1,418.0000 | 6.858 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.75 | Put | Currency Future | 1,726.0000 | 1,827.0000 | 5.852 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.55 | Call | Currency Future | 1,387.0000 | 1,321.0000 | (4.758) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.25 | Call | Currency Future | 1,490.0000 | 1,418.0000 | (4.832) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 1,403.0000 | 1,336.0000 | (4.775) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.25 | Put | Currency Future | 1,392.0000 | 1,485.0000 | 6.681 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 1,263.0000 | 1,352.0000 | 7.047 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.65 | Put | Currency Future | 1,657.0000 | 1,757.0000 | 6.035 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 1,323.0000 | 1,261.0000 | (4.686) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 1,168.0000 | 1,113.0000 | (4.709) | 0 | 0 | 27,500 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 1,454.0000 | 1,385.0000 | (4.746) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 2,120.0000 | 2,229.0000 | 5.142 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 1,456.0000 | 1,551.0000 | 6.525 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 2,097.0000 | 1,996.0000 | (4.816) | 0 | 0 | 27,500 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.50 | Put | Currency Future | 1,555.0000 | 1,653.0000 | 6.302 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 599.0000 | 662.0000 | 10.518 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.65 | Call | Currency Future | 1,354.0000 | 1,290.0000 | (4.727) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 1,370.0000 | 1,305.0000 | (4.745) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.45 | Put | Currency Future | 903.0000 | 980.0000 | 8.527 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 1,589.0000 | 1,687.0000 | 6.167 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 1,424.0000 | 1,518.0000 | 6.601 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 1,623.0000 | 1,722.0000 | 6.100 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 1,801.0000 | 1,714.0000 | (4.831) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 1,472.0000 | 1,401.0000 | (4.823) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2010/03/15 | 11.00 | Put | Currency Future | 1,231.0000 | 1,319.0000 | 7.149 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 1,560.0000 | 1,485.0000 | (4.808) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 1,515.0000 | 1,612.0000 | 6.403 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 1,423.0000 | 1,355.0000 | (4.779) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 1,420.0000 | 1,352.0000 | (4.789) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.45 | Put | Currency Future | 1,522.0000 | 1,619.0000 | 6.373 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.00 | Call | Currency Future | 1,578.0000 | 1,502.0000 | (4.816) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 1,199.0000 | 1,286.0000 | 7.256 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.25 | Call | Currency Future | 2,476.0000 | 2,360.0000 | (4.685) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 1,597.0000 | 1,520.0000 | (4.822) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 1,760.0000 | 1,863.0000 | 5.852 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 2,152.0000 | 2,049.0000 | (4.786) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 1,616.0000 | 1,538.0000 | (4.827) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 554.0000 | 615.0000 | 11.011 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 2,043.0000 | 1,945.0000 | (4.797) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 645.0000 | 711.0000 | 10.233 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 1,168.0000 | 1,254.0000 | 7.363 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 694.0000 | 762.0000 | 9.798 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.70 | Call | Currency Future | 1,339.0000 | 1,275.0000 | (4.780) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 1,991.0000 | 1,895.0000 | (4.822) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 533.0000 | 592.0000 | 11.069 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 2,180.0000 | 2,076.0000 | (4.771) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 1,941.0000 | 1,847.0000 | (4.843) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 1,691.0000 | 1,792.0000 | 5.973 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,293.0000 | 1,232.0000 | (4.718) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 1,308.0000 | 1,246.0000 | (4.740) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 2,404.0000 | 2,290.0000 | (4.742) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 1,635.0000 | 1,556.0000 | (4.832) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.95 | Put | Currency Future | 3,437.0000 | 3,563.0000 | 3.666 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 1,795.0000 | 1,899.0000 | 5.794 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 744.0000 | 814.0000 | 9.409 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 1,893.0000 | 1,801.0000 | (4.860) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 1,308.0000 | 1,246.0000 | (4.740) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 846.0000 | 808.0000 | (4.492) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 14.15 | Put | Currency Future | 3,593.0000 | 3,720.0000 | 3.535 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 14.15 | Call | Currency Future | 790.0000 | 754.0000 | (4.557) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R 2010/03/15 | 12.05 | Put | Currency Future | 1,937.0000 | 2,043.0000 | 5.472 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 1,137.0000 | 1,222.0000 | 7.476 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 903.0000 | 861.0000 | (4.651) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 1,295.0000 | 1,385.0000 | 6.950 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 2,124.0000 | 2,022.0000 | (4.802) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 406.0000 | 457.0000 | 12.562 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 1,542.0000 | 1,468.0000 | (4.799) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 1,424.0000 | 1,518.0000 | 6.601 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 3,105.0000 | 3,228.0000 | 3.961 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 1,472.0000 | 1,401.0000 | (4.823) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 576.0000 | 638.0000 | 10.764 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 1,235.0000 | 1,177.0000 | (4.696) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 1,866.0000 | 1,971.0000 | 5.627 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 930.0000 | 887.0000 | (4.624) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.95 | Call | Currency Future | 1,264.0000 | 1,204.0000 | (4.747) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 1,795.0000 | 1,899.0000 | 5.794 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 795.0000 | 868.0000 | 9.182 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 1,295.0000 | 1,385.0000 | 6.950 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 1,370.0000 | 1,305.0000 | (4.745) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 2,512.0000 | 2,395.0000 | (4.658) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 3,399.0000 | 3,524.0000 | 3.678 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 1,760.0000 | 1,863.0000 | 5.852 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 364.0000 | 412.0000 | 13.187 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 1,694.0000 | 1,612.0000 | (4.841) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,293.0000 | 1,232.0000 | (4.718) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 1,047.0000 | 1,129.0000 | 7.832 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 645.0000 | 711.0000 | 10.233 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 2,043.0000 | 1,945.0000 | (4.797) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,107.0000 | 1,191.0000 | 7.588 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.95 | Call | Currency Future | 835.0000 | 797.0000 | (4.551) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 1,654.0000 | 1,574.0000 | (4.837) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 13.40 | Put | Currency Future | 2,982.0000 | 3,103.0000 | 4.058 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 1,736.0000 | 1,652.0000 | (4.839) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 338.0000 | 383.0000 | 13.314 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 2,586.0000 | 2,467.0000 | (4.602) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 988.0000 | 1,068.0000 | 8.097 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | \$ / R | 2010/03/15 | 13.30 | Call | Currency Future | 948.0000 | 904.0000 | (4.641) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.30 | Put | Currency Future | 2,900.0000 | 3,020.0000 | 4.138 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 3,023.0000 | 3,145.0000 | 4.036 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 1,137.0000 | 1,222.0000 | 7.476 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 1,454.0000 | 1,385.0000 | (4.746) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.45 | Call | Currency Future | 921.0000 | 878.0000 | (4.669) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 12.55 | Put | Currency Future | 2,308.0000 | 2,421.0000 | 4.896 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 1,456.0000 | 1,551.0000 | 6.525 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 12.55 | Call | Currency Future | 1,106.0000 | 1,054.0000 | (4.702) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.75 | Put | Currency Future | 1,076.0000 | 1,160.0000 | 7.807 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 1,846.0000 | 1,757.0000 | (4.821) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 848.0000 | 923.0000 | 8.844 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 1,635.0000 | 1,556.0000 | (4.832) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 378.0000 | 426.0000 | 12.698 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 10.75 | Call | Currency Future | 1,674.0000 | 1,593.0000 | (4.839) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 1,623.0000 | 1,722.0000 | 6.100 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.70 | Call | Currency Future | 878.0000 | 838.0000 | (4.556) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.70 | Put | Currency Future | 3,230.0000 | 3,354.0000 | 3.839 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 1,508.0000 | 1,435.0000 | (4.841) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 1,360.0000 | 1,452.0000 | 6.765 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.50 | Call | Currency Future | 2,298.0000 | 2,188.0000 | (4.787) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.50 | Put | Currency Future | 451.0000 | 505.0000 | 11.973 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 1,542.0000 | 1,468.0000 | (4.799) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 1,278.0000 | 1,218.0000 | (4.695) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.80 | Put | Currency Future | 3,314.0000 | 3,439.0000 | 3.772 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 491.0000 | 548.0000 | 11.609 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 13.80 | Call | Currency Future | 862.0000 | 822.0000 | (4.640) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 2,238.0000 | 2,131.0000 | (4.781) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 3,476.0000 | 3,602.0000 | 3.625 | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 824.0000 | 786.0000 | (4.612) | 0 | 0 | 0 |
| 28/01/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 1,831.0000 | 1,934.0000 | 5.625 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/03/16 | | | Currency Future | 14.3184 | 14.2945 | (0.167) | 14.3500 | 14.3500 | 14,181 |
| 28/01/2009 | £ / R | 2009/03/16 | 18.80 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/03/16 | 15.15 | Put | Currency Future | 1,171.0000 | 1,174.0000 | 0.256 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/03/16 | 14.45 | Call | Currency Future | 549.0000 | 522.0000 | (4.918) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 15.45 | Call | Currency Future | 260.0000 | 242.0000 | (6.923) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 780.0000 | 779.0000 | (0.128) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.20 | Put | Currency Future | 1,206.0000 | 1,210.0000 | 0.332 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.45 | Put | Currency Future | 1,392.0000 | 1,397.0000 | 0.359 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 369.0000 | 348.0000 | (5.691) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.35 | Call | Currency Future | 35.0000 | 31.0000 | (11.429) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.45 | Put | Currency Future | 680.0000 | 678.0000 | (0.294) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.20 | Call | Currency Future | 325.0000 | 304.0000 | (6.462) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 995.0000 | 997.0000 | 0.201 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.65 | Call | Currency Future | 78.0000 | 70.0000 | (10.256) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.80 | Put | Currency Future | 4,487.0000 | 4,510.0000 | 0.513 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.60 | Call | Currency Future | 499.0000 | 473.0000 | (5.210) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 237.0000 | 220.0000 | (7.173) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.80 | Put | Currency Future | 1,669.0000 | 1,678.0000 | 0.539 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.70 | Put | Currency Future | 4,388.0000 | 4,411.0000 | 0.524 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 414.0000 | 391.0000 | (5.556) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.75 | Call | Currency Future | 197.0000 | 181.0000 | (8.122) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.65 | Put | Currency Future | 2,410.0000 | 2,425.0000 | 0.622 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.55 | Put | Currency Future | 1,469.0000 | 1,476.0000 | 0.477 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.95 | Call | Currency Future | 759.0000 | 729.0000 | (3.953) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,752.0000 | 1,761.0000 | 0.514 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,921.0000 | 1,932.0000 | 0.573 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.35 | Put | Currency Future | 3,067.0000 | 3,086.0000 | 0.619 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.45 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 114.0000 | 103.0000 | (9.649) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 170.0000 | 156.0000 | (8.235) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 154.0000 | 141.0000 | (8.442) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.70 | Call | Currency Future | 74.0000 | 66.0000 | (10.811) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.50 | Put | Currency Future | 4,190.0000 | 4,212.0000 | 0.525 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.30 | Put | Currency Future | 2,095.0000 | 2,108.0000 | 0.621 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.95 | Put | Currency Future | 390.0000 | 384.0000 | (1.538) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 187.0000 | 172.0000 | (8.021) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 1,101.0000 | 1,103.0000 | 0.182 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.95 | Put | Currency Future | 3,649.0000 | 3,670.0000 | 0.576 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.20 | Put | Currency Future | 2,008.0000 | 2,020.0000 | 0.598 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.05 | Put | Currency Future | 442.0000 | 436.0000 | (1.357) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,836.0000 | 1,846.0000 | 0.545 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 339.0000 | 318.0000 | (6.195) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.05 | Call | Currency Future | 710.0000 | 681.0000 | (4.085) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.55 | Put | Currency Future | 3,259.0000 | 3,279.0000 | 0.614 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.90 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 140.0000 | 127.0000 | (9.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 369.0000 | 348.0000 | (5.691) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.75 | Put | Currency Future | 306.0000 | 299.0000 | (2.288) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 339.0000 | 318.0000 | (6.195) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.55 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.60 | Put | Currency Future | 2,364.0000 | 2,379.0000 | 0.635 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,752.0000 | 1,761.0000 | 0.514 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 4,141.0000 | 4,163.0000 | 0.531 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.75 | Call | Currency Future | 874.0000 | 844.0000 | (3.432) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 1,171.0000 | 1,174.0000 | 0.256 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 995.0000 | 997.0000 | 0.201 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 1,354.0000 | 1,359.0000 | 0.369 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.05 | Call | Currency Future | 50.0000 | 44.0000 | (12.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.65 | Put | Currency Future | 272.0000 | 265.0000 | (2.574) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 4,141.0000 | 4,163.0000 | 0.531 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 83.0000 | 74.0000 | (10.843) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.15 | Call | Currency Future | 666.0000 | 637.0000 | (4.354) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.05 | Put | Currency Future | 2,782.0000 | 2,799.0000 | 0.611 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.50 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.45 | Call | Currency Future | 1,080.0000 | 1,049.0000 | (2.870) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.85 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 170.0000 | 156.0000 | (8.235) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 1,101.0000 | 1,103.0000 | 0.182 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.45 | Put | Currency Future | 211.0000 | 204.0000 | (3.318) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 440.0000 | 416.0000 | (5.455) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 4,537.0000 | 4,560.0000 | 0.507 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 272.0000 | 254.0000 | (6.618) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.15 | Put | Currency Future | 498.0000 | 493.0000 | (1.004) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.55 | Call | Currency Future | 1,009.0000 | 978.0000 | (3.072) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.65 | Call | Currency Future | 483.0000 | 458.0000 | (5.176) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 18.45 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.25 | Call | Currency Future | 40.0000 | 35.0000 | (12.500) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.95 | Call | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.55 | Put | Currency Future | 240.0000 | 233.0000 | (2.917) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.65 | Put | Currency Future | 815.0000 | 814.0000 | (0.123) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 4,042.0000 | 4,064.0000 | 0.544 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.30 | Put | Currency Future | 587.0000 | 583.0000 | (0.681) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.70 | Put | Currency Future | 2,456.0000 | 2,471.0000 | 0.611 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.95 | Put | Currency Future | 2,688.0000 | 2,705.0000 | 0.632 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.65 | Call | Currency Future | 940.0000 | 909.0000 | (3.298) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.25 | Call | Currency Future | 311.0000 | 291.0000 | (6.431) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 922.0000 | 922.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.75 | Put | Currency Future | 885.0000 | 885.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 414.0000 | 391.0000 | (5.556) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.30 | Call | Currency Future | 605.0000 | 577.0000 | (4.628) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 2,319.0000 | 2,334.0000 | 0.647 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.75 | Call | Currency Future | 454.0000 | 430.0000 | (5.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 3,551.0000 | 3,572.0000 | 0.591 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 440.0000 | 416.0000 | (5.455) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.15 | Put | Currency Future | 3,845.0000 | 3,866.0000 | 0.546 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.20 | Call | Currency Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.15 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.30 | Call | Currency Future | 605.0000 | 577.0000 | (4.628) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.05 | Call | Currency Future | 710.0000 | 681.0000 | (4.085) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.25 | Put | Currency Future | 2,971.0000 | 2,990.0000 | 0.640 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.75 | Put | Currency Future | 2,502.0000 | 2,518.0000 | 0.639 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.10 | Put | Currency Future | 1,135.0000 | 1,138.0000 | 0.264 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.25 | Put | Currency Future | 1,242.0000 | 1,247.0000 | 0.403 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 3,356.0000 | 3,377.0000 | 0.626 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 922.0000 | 922.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 3,551.0000 | 3,572.0000 | 0.591 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.05 | Put | Currency Future | 442.0000 | 436.0000 | (1.357) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.15 | Call | Currency Future | 45.0000 | 39.0000 | (13.333) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 17.20 | Call | Currency Future | 42.0000 | 37.0000 | (11.905) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 179.0000 | 164.0000 | (8.380) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.75 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 3,356.0000 | 3,377.0000 | 0.626 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 87.0000 | 78.0000 | (10.345) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 1,548.0000 | 1,555.0000 | 0.452 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.00 | Call | Currency Future | 385.0000 | 363.0000 | (5.714) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.75 | Put | Currency Future | 3,453.0000 | 3,474.0000 | 0.608 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.70 | Put | Currency Future | 850.0000 | 849.0000 | (0.118) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.45 | Call | Currency Future | 97.0000 | 87.0000 | (10.309) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.10 | Call | Currency Future | 354.0000 | 333.0000 | (5.932) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.70 | Call | Currency Future | 468.0000 | 444.0000 | (5.128) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.30 | Put | Currency Future | 587.0000 | 583.0000 | (0.681) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.20 | Put | Currency Future | 2,924.0000 | 2,942.0000 | 0.616 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,710.0000 | 1,720.0000 | 0.585 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.00 | Put | Currency Future | 1,066.0000 | 1,069.0000 | 0.281 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 585.0000 | 558.0000 | (4.615) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.90 | Put | Currency Future | 3,600.0000 | 3,621.0000 | 0.583 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.80 | Put | Currency Future | 2,548.0000 | 2,564.0000 | 0.628 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.50 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.35 | Put | Currency Future | 617.0000 | 613.0000 | (0.648) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.90 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.20 | Put | Currency Future | 3,894.0000 | 3,916.0000 | 0.565 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 427.0000 | 404.0000 | (5.386) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.75 | Call | Currency Future | 70.0000 | 62.0000 | (11.429) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,628.0000 | 1,637.0000 | 0.553 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.25 | Put | Currency Future | 557.0000 | 552.0000 | (0.898) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.00 | Call | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.20 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 4,239.0000 | 4,262.0000 | 0.543 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.10 | Put | Currency Future | 3,796.0000 | 3,817.0000 | 0.553 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.20 | Put | Currency Future | 527.0000 | 522.0000 | (0.949) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.50 | Call | Currency Future | 92.0000 | 83.0000 | (9.783) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.15 | Put | Currency Future | 1,964.0000 | 1,976.0000 | 0.611 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 18.15 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.70 | Call | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.30 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.20 | Call | Currency Future | 645.0000 | 617.0000 | (4.341) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.45 | Put | Currency Future | 2,229.0000 | 2,243.0000 | 0.628 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.50 | Put | Currency Future | 2,274.0000 | 2,288.0000 | 0.616 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.15 | Call | Currency Future | 133.0000 | 120.0000 | (9.774) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 216.0000 | 200.0000 | (7.407) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.70 | Put | Currency Future | 3,405.0000 | 3,425.0000 | 0.587 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.30 | Put | Currency Future | 3,992.0000 | 4,014.0000 | 0.551 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.55 | Call | Currency Future | 515.0000 | 489.0000 | (5.049) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.80 | Call | Currency Future | 67.0000 | 59.0000 | (11.940) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 4,338.0000 | 4,361.0000 | 0.530 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.60 | Put | Currency Future | 3,308.0000 | 3,328.0000 | 0.605 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.40 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.55 | Put | Currency Future | 746.0000 | 744.0000 | (0.268) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 83.0000 | 74.0000 | (10.843) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.25 | Call | Currency Future | 625.0000 | 597.0000 | (4.480) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.40 | Put | Currency Future | 3,115.0000 | 3,134.0000 | 0.610 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.40 | Put | Currency Future | 4,091.0000 | 4,113.0000 | 0.538 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 958.0000 | 959.0000 | 0.104 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 154.0000 | 141.0000 | (8.442) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.85 | Call | Currency Future | 63.0000 | 56.0000 | (11.111) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.40 | Call | Currency Future | 567.0000 | 540.0000 | (4.762) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 4,042.0000 | 4,064.0000 | 0.544 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.00 | Put | Currency Future | 3,698.0000 | 3,719.0000 | 0.568 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.90 | Put | Currency Future | 4,586.0000 | 4,609.0000 | 0.502 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.05 | Call | Currency Future | 147.0000 | 134.0000 | (8.844) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.60 | Put | Currency Future | 2,364.0000 | 2,379.0000 | 0.635 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.85 | Put | Currency Future | 2,595.0000 | 2,611.0000 | 0.617 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 427.0000 | 404.0000 | (5.386) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.40 | Put | Currency Future | 648.0000 | 645.0000 | (0.463) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 2,829.0000 | 2,847.0000 | 0.636 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 15.95 | Call | Currency Future | 162.0000 | 148.0000 | (8.642) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,836.0000 | 1,846.0000 | 0.545 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.60 | Call | Currency Future | 499.0000 | 473.0000 | (5.210) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.65 | Put | Currency Future | 815.0000 | 814.0000 | (0.123) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.30 | Put | Currency Future | 3,019.0000 | 3,038.0000 | 0.629 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.70 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.30 | Put | Currency Future | 2,095.0000 | 2,108.0000 | 0.621 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,921.0000 | 1,932.0000 | 0.573 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.50 | Put | Currency Future | 3,211.0000 | 3,231.0000 | 0.623 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 958.0000 | 959.0000 | 0.104 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 284.0000 | 266.0000 | (6.338) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 780.0000 | 779.0000 | (0.128) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.25 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 4,736.0000 | 4,759.0000 | 0.486 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 114.0000 | 103.0000 | (9.649) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 140.0000 | 127.0000 | (9.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.90 | Put | Currency Future | 2,641.0000 | 2,658.0000 | 0.644 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.25 | Put | Currency Future | 3,943.0000 | 3,965.0000 | 0.558 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 47.0000 | 41.0000 | (12.766) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.60 | Put | Currency Future | 4,289.0000 | 4,311.0000 | 0.513 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 2,140.0000 | 2,153.0000 | 0.607 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.50 | Call | Currency Future | 248.0000 | 231.0000 | (6.855) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.75 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.95 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 4,338.0000 | 4,361.0000 | 0.530 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.85 | Call | Currency Future | 63.0000 | 56.0000 | (11.111) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.30 | Put | Currency Future | 1,279.0000 | 1,284.0000 | 0.391 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.85 | Call | Currency Future | 811.0000 | 781.0000 | (3.699) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.85 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.95 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.10 | Call | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.05 | Call | Currency Future | 147.0000 | 134.0000 | (8.844) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.85 | Put | Currency Future | 2,595.0000 | 2,611.0000 | 0.617 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 1,316.0000 | 1,321.0000 | 0.380 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 18.75 | Put | Currency Future | 4,438.0000 | 4,460.0000 | 0.496 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.30 | Call | Currency Future | 38.0000 | 32.0000 | (15.789) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 4,636.0000 | 4,659.0000 | 0.496 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,878.0000 | 1,889.0000 | 0.586 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.25 | Put | Currency Future | 2,051.0000 | 2,064.0000 | 0.634 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 108.0000 | 97.0000 | (10.185) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.50 | Call | Currency Future | 531.0000 | 505.0000 | (4.896) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.15 | Put | Currency Future | 3,845.0000 | 3,866.0000 | 0.546 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 4,636.0000 | 4,659.0000 | 0.496 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 108.0000 | 97.0000 | (10.185) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.05 | Put | Currency Future | 3,747.0000 | 3,768.0000 | 0.560 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 585.0000 | 558.0000 | (4.615) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.90 | Call | Currency Future | 785.0000 | 754.0000 | (3.949) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.50 | Put | Currency Future | 713.0000 | 711.0000 | (0.281) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.40 | Call | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 2,140.0000 | 2,153.0000 | 0.607 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.05 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.90 | Put | Currency Future | 366.0000 | 360.0000 | (1.639) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.65 | Call | Currency Future | 483.0000 | 458.0000 | (5.176) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.25 | Call | Currency Future | 120.0000 | 108.0000 | (10.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 284.0000 | 266.0000 | (6.338) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.35 | Put | Currency Future | 617.0000 | 613.0000 | (0.648) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.95 | Put | Currency Future | 1,033.0000 | 1,035.0000 | 0.194 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.95 | Call | Currency Future | 56.0000 | 49.0000 | (12.500) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 1,316.0000 | 1,321.0000 | 0.380 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.85 | Put | Currency Future | 343.0000 | 336.0000 | (2.041) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 102.0000 | 92.0000 | (9.804) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.15 | Put | Currency Future | 2,876.0000 | 2,894.0000 | 0.626 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 4,537.0000 | 4,560.0000 | 0.507 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.50 | Put | Currency Future | 1,430.0000 | 1,436.0000 | 0.420 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.95 | Call | Currency Future | 401.0000 | 379.0000 | (5.486) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 1,354.0000 | 1,359.0000 | 0.369 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 272.0000 | 254.0000 | (6.618) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 4,239.0000 | 4,262.0000 | 0.543 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 2,319.0000 | 2,334.0000 | 0.647 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.90 | Call | Currency Future | 60.0000 | 52.0000 | (13.333) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.60 | Call | Currency Future | 226.0000 | 210.0000 | (7.080) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.25 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 87.0000 | 78.0000 | (10.345) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 4,736.0000 | 4,759.0000 | 0.486 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.10 | Call | Currency Future | 688.0000 | 659.0000 | (4.215) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.15 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.15 | Put | Currency Future | 4,835.0000 | 4,858.0000 | 0.476 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 19.25 | Put | Currency Future | 4,935.0000 | 4,958.0000 | 0.466 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.80 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.55 | Put | Currency Future | 746.0000 | 744.0000 | (0.268) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 237.0000 | 220.0000 | (7.173) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.55 | Put | Currency Future | 1,469.0000 | 1,476.0000 | 0.477 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.10 | Put | Currency Future | 469.0000 | 464.0000 | (1.066) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 2,184.0000 | 2,198.0000 | 0.641 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.70 | Put | Currency Future | 288.0000 | 282.0000 | (2.083) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.55 | Call | Currency Future | 515.0000 | 489.0000 | (5.049) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.95 | Put | Currency Future | 1,794.0000 | 1,804.0000 | 0.557 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 216.0000 | 200.0000 | (7.407) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,710.0000 | 1,720.0000 | 0.585 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 1,548.0000 | 1,555.0000 | 0.452 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.80 | Call | Currency Future | 842.0000 | 812.0000 | (3.563) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 179.0000 | 164.0000 | (8.380) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 179.0000 | 164.0000 | (8.380) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,628.0000 | 1,637.0000 | 0.553 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.80 | Put | Currency Future | 324.0000 | 317.0000 | (2.160) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.75 | Call | Currency Future | 197.0000 | 181.0000 | (8.122) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 102.0000 | 92.0000 | (9.804) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.00 | Put | Currency Future | 416.0000 | 410.0000 | (1.442) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 2,184.0000 | 2,198.0000 | 0.641 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.60 | Put | Currency Future | 3,308.0000 | 3,328.0000 | 0.605 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.80 | Put | Currency Future | 1,669.0000 | 1,678.0000 | 0.539 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 2,829.0000 | 2,847.0000 | 0.636 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.70 | Put | Currency Future | 1,588.0000 | 1,596.0000 | 0.504 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/03/16 | 15.70 | Call | Currency Future | 206.0000 | 190.0000 | (7.767) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 14.00 | Call | Currency Future | 734.0000 | 704.0000 | (4.087) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.70 | Call | Currency Future | 907.0000 | 876.0000 | (3.418) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.15 | Call | Currency Future | 133.0000 | 120.0000 | (9.774) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.15 | Put | Currency Future | 1,964.0000 | 1,976.0000 | 0.611 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.50 | Put | Currency Future | 225.0000 | 218.0000 | (3.111) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.60 | Call | Currency Future | 974.0000 | 943.0000 | (3.183) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 187.0000 | 172.0000 | (8.021) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.60 | Put | Currency Future | 256.0000 | 249.0000 | (2.734) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.80 | Call | Currency Future | 842.0000 | 812.0000 | (3.563) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.80 | Put | Currency Future | 324.0000 | 317.0000 | (2.160) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 170.0000 | 156.0000 | (8.235) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 13.50 | Call | Currency Future | 1,044.0000 | 1,013.0000 | (2.969) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.20 | Call | Currency Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.60 | Put | Currency Future | 1,508.0000 | 1,515.0000 | 0.464 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.90 | Put | Currency Future | 2,641.0000 | 2,658.0000 | 0.644 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.20 | Put | Currency Future | 2,008.0000 | 2,020.0000 | 0.598 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,710.0000 | 1,720.0000 | 0.585 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.90 | Call | Currency Future | 60.0000 | 52.0000 | (13.333) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,752.0000 | 1,761.0000 | 0.514 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.30 | Call | Currency Future | 297.0000 | 278.0000 | (6.397) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.00 | Call | Currency Future | 53.0000 | 47.0000 | (11.321) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 47.0000 | 41.0000 | (12.766) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.60 | Call | Currency Future | 226.0000 | 210.0000 | (7.080) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.60 | Put | Currency Future | 1,508.0000 | 1,515.0000 | 0.464 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.00 | Put | Currency Future | 2,735.0000 | 2,752.0000 | 0.622 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,878.0000 | 1,889.0000 | 0.586 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.80 | Call | Currency Future | 67.0000 | 59.0000 | (11.940) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 16.80 | Put | Currency Future | 2,548.0000 | 2,564.0000 | 0.628 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 17.80 | Put | Currency Future | 3,502.0000 | 3,523.0000 | 0.600 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.30 | Call | Currency Future | 297.0000 | 278.0000 | (6.397) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.30 | Put | Currency Future | 1,279.0000 | 1,284.0000 | 0.391 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.10 | Call | Currency Future | 354.0000 | 333.0000 | (5.932) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/03/16 | 15.10 | Put | Currency Future | 1,135.0000 | 1,138.0000 | 0.264 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R | 2009/06/12 | | | Currency Future | 14.5889 | 14.5614 | (0.188) | 14.6800 | 14.6800 | 249 |
| 28/01/2009 | £ / R | 2009/06/12 | 13.90 | Put | Currency Future | 629.0000 | 628.0000 | (0.159) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 1,714.0000 | 1,720.0000 | 0.350 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.95 | Call | Currency Future | 105.0000 | 98.0000 | (6.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.40 | Call | Currency Future | 736.0000 | 714.0000 | (2.989) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 3,552.0000 | 3,569.0000 | 0.479 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.55 | Call | Currency Future | 414.0000 | 397.0000 | (4.106) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.35 | Put | Currency Future | 3,912.0000 | 3,930.0000 | 0.460 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 577.0000 | 558.0000 | (3.293) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 14.40 | Call | Currency Future | 1,087.0000 | 1,060.0000 | (2.484) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 14.75 | Put | Currency Future | 1,117.0000 | 1,119.0000 | 0.179 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 653.0000 | 632.0000 | (3.216) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.45 | Put | Currency Future | 4,003.0000 | 4,022.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 1,547.0000 | 1,553.0000 | 0.388 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 17.95 | Call | Currency Future | 191.0000 | 180.0000 | (5.759) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.35 | Call | Currency Future | 754.0000 | 731.0000 | (3.050) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.15 | Put | Currency Future | 2,070.0000 | 2,079.0000 | 0.435 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.75 | Call | Currency Future | 118.0000 | 111.0000 | (5.932) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.40 | Call | Currency Future | 448.0000 | 430.0000 | (4.018) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 14.40 | Put | Currency Future | 898.0000 | 899.0000 | 0.111 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.80 | Call | Currency Future | 607.0000 | 586.0000 | (3.460) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.55 | Call | Currency Future | 134.0000 | 126.0000 | (5.970) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.30 | Call | Currency Future | 772.0000 | 749.0000 | (2.979) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 142.0000 | 133.0000 | (6.338) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.75 | Put | Currency Future | 4,280.0000 | 4,300.0000 | 0.467 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 14.85 | Call | Currency Future | 922.0000 | 897.0000 | (2.711) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.40 | Put | Currency Future | 2,259.0000 | 2,269.0000 | 0.443 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 13.90 | Call | Currency Future | 1,318.0000 | 1,289.0000 | (2.200) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.80 | Put | Currency Future | 1,818.0000 | 1,825.0000 | 0.385 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 4,187.0000 | 4,207.0000 | 0.478 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.30 | Put | Currency Future | 1,483.0000 | 1,488.0000 | 0.337 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 3,731.0000 | 3,749.0000 | 0.482 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 18.65 | Call | Currency Future | 126.0000 | 118.0000 | (6.349) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 14.90 | Put | Currency Future | 1,216.0000 | 1,219.0000 | 0.247 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 17.25 | Call | Currency Future | 284.0000 | 270.0000 | (4.930) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.55 | Put | Currency Future | 2,375.0000 | 2,386.0000 | 0.463 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 19.15 | Call | Currency Future | 93.0000 | 86.0000 | (7.527) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.75 | Call | Currency Future | 956.0000 | 930.0000 | (2.720) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.95 | Put | Currency Future | 1,250.0000 | 1,253.0000 | 0.240 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.95 | Put | Currency Future | 4,466.0000 | 4,487.0000 | 0.470 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.50 | Call | Currency Future | 702.0000 | 680.0000 | (3.134) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.20 | Put | Currency Future | 4,701.0000 | 4,722.0000 | 0.447 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 471.0000 | 454.0000 | (3.609) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.80 | Call | Currency Future | 115.0000 | 108.0000 | (6.087) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 111.0000 | 104.0000 | (6.306) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 1,150.0000 | 1,152.0000 | 0.174 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 4,187.0000 | 4,207.0000 | 0.478 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.05 | Call | Currency Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 772.0000 | 749.0000 | (2.979) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 126.0000 | 118.0000 | (6.349) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 1,515.0000 | 1,520.0000 | 0.330 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.25 | Put | Currency Future | 1,451.0000 | 1,456.0000 | 0.345 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.55 | Put | Currency Future | 4,095.0000 | 4,114.0000 | 0.464 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 1,216.0000 | 1,219.0000 | 0.247 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 4,003.0000 | 4,022.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 2,183.0000 | 2,192.0000 | 0.412 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 393.0000 | 376.0000 | (4.326) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.95 | Call | Currency Future | 889.0000 | 864.0000 | (2.812) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 4,373.0000 | 4,393.0000 | 0.457 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 843.0000 | 819.0000 | (2.847) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 170.0000 | 160.0000 | (5.882) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.95 | Call | Currency Future | 334.0000 | 320.0000 | (4.192) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.80 | Put | Currency Future | 4,326.0000 | 4,346.0000 | 0.462 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 2,107.0000 | 2,117.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,483.0000 | 1,488.0000 | 0.337 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 353.0000 | 338.0000 | (4.249) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.35 | Call | Currency Future | 151.0000 | 142.0000 | (5.960) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 858.0000 | 834.0000 | (2.797) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 905.0000 | 880.0000 | (2.762) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 938.0000 | 913.0000 | (2.665) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.60 | Put | Currency Future | 2,414.0000 | 2,425.0000 | 0.456 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 496.0000 | 478.0000 | (3.629) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 3,552.0000 | 3,569.0000 | 0.479 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.10 | Put | Currency Future | 4,607.0000 | 4,628.0000 | 0.456 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 843.0000 | 819.0000 | (2.847) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.25 | Put | Currency Future | 3,821.0000 | 3,839.0000 | 0.471 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 1,183.0000 | 1,185.0000 | 0.169 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 362.0000 | 347.0000 | (4.144) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 754.0000 | 731.0000 | (3.050) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 1,389.0000 | 1,393.0000 | 0.288 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.05 | Call | Currency Future | 180.0000 | 170.0000 | (5.556) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 736.0000 | 714.0000 | (2.989) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 2,574.0000 | 2,586.0000 | 0.466 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 1,515.0000 | 1,520.0000 | 0.330 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 685.0000 | 664.0000 | (3.066) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.05 | Put | Currency Future | 3,641.0000 | 3,658.0000 | 0.467 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 938.0000 | 913.0000 | (2.665) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.25 | Put | Currency Future | 2,945.0000 | 2,959.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 1,354.0000 | 1,358.0000 | 0.295 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.15 | Put | Currency Future | 4,654.0000 | 4,675.0000 | 0.451 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 828.0000 | 804.0000 | (2.899) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 170.0000 | 160.0000 | (5.882) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.50 | Put | Currency Future | 1,613.0000 | 1,619.0000 | 0.372 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 2,454.0000 | 2,465.0000 | 0.448 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.25 | Call | Currency Future | 160.0000 | 151.0000 | (5.625) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 403.0000 | 387.0000 | (3.970) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 3,731.0000 | 3,749.0000 | 0.482 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 1,547.0000 | 1,553.0000 | 0.388 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.55 | Put | Currency Future | 990.0000 | 991.0000 | 0.101 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 471.0000 | 454.0000 | (3.609) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 1,319.0000 | 1,322.0000 | 0.227 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 191.0000 | 180.0000 | (5.759) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 905.0000 | 880.0000 | (2.762) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.45 | Call | Currency Future | 1,067.0000 | 1,041.0000 | (2.437) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 2,183.0000 | 2,192.0000 | 0.412 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.05 | Put | Currency Future | 4,560.0000 | 4,581.0000 | 0.461 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 1,354.0000 | 1,358.0000 | 0.295 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,029.0000 | 1,003.0000 | (2.527) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 2,614.0000 | 2,626.0000 | 0.459 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.00 | Call | Currency Future | 102.0000 | 95.0000 | (6.863) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 549.0000 | 530.0000 | (3.461) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.70 | Call | Currency Future | 1,438.0000 | 1,409.0000 | (2.017) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.85 | Put | Currency Future | 3,463.0000 | 3,480.0000 | 0.491 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.35 | Call | Currency Future | 1,107.0000 | 1,080.0000 | (2.439) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 317.0000 | 302.0000 | (4.732) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,960.0000 | 1,968.0000 | 0.408 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.70 | Put | Currency Future | 549.0000 | 547.0000 | (0.364) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 858.0000 | 834.0000 | (2.797) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.95 | Put | Currency Future | 2,695.0000 | 2,708.0000 | 0.482 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.05 | Put | Currency Future | 2,778.0000 | 2,791.0000 | 0.468 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.25 | Call | Currency Future | 790.0000 | 767.0000 | (2.911) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,646.0000 | 1,652.0000 | 0.365 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,818.0000 | 1,825.0000 | 0.385 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.95 | Call | Currency Future | 563.0000 | 544.0000 | (3.375) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.80 | Put | Currency Future | 588.0000 | 587.0000 | (0.170) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.50 | Put | Currency Future | 959.0000 | 960.0000 | 0.104 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 1,319.0000 | 1,322.0000 | 0.227 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 607.0000 | 586.0000 | (3.460) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 1,021.0000 | 1,022.0000 | 0.098 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.35 | Put | Currency Future | 868.0000 | 869.0000 | 0.115 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.50 | Call | Currency Future | 247.0000 | 234.0000 | (5.263) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 577.0000 | 558.0000 | (3.293) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.10 | Call | Currency Future | 96.0000 | 89.0000 | (7.292) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 1,010.0000 | 984.0000 | (2.574) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.45 | Put | Currency Future | 928.0000 | 929.0000 | 0.108 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.00 | Put | Currency Future | 4,513.0000 | 4,534.0000 | 0.465 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 522.0000 | 503.0000 | (3.640) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.80 | Call | Currency Future | 1,377.0000 | 1,348.0000 | (2.106) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,888.0000 | 1,896.0000 | 0.424 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.20 | Call | Currency Future | 90.0000 | 84.0000 | (6.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 1,389.0000 | 1,393.0000 | 0.288 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 343.0000 | 328.0000 | (4.373) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.85 | Call | Currency Future | 202.0000 | 191.0000 | (5.446) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 108.0000 | 101.0000 | (6.481) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 828.0000 | 804.0000 | (2.899) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,888.0000 | 1,896.0000 | 0.424 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.45 | Call | Currency Future | 719.0000 | 697.0000 | (3.060) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 142.0000 | 133.0000 | (6.338) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,655.0000 | 2,667.0000 | 0.452 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 459.0000 | 442.0000 | (3.704) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,819.0000 | 2,833.0000 | 0.497 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 300.0000 | 286.0000 | (4.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 2,033.0000 | 2,042.0000 | 0.443 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.45 | Put | Currency Future | 1,580.0000 | 1,586.0000 | 0.380 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.40 | Call | Currency Future | 1,087.0000 | 1,060.0000 | (2.484) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 308.0000 | 294.0000 | (4.545) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.05 | Put | Currency Future | 1,997.0000 | 2,005.0000 | 0.401 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.30 | Put | Currency Future | 838.0000 | 838.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 1,021.0000 | 1,022.0000 | 0.098 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 1,150.0000 | 1,152.0000 | 0.174 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.70 | Call | Currency Future | 973.0000 | 948.0000 | (2.569) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.50 | Call | Currency Future | 1,048.0000 | 1,021.0000 | (2.576) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 2,861.0000 | 2,874.0000 | 0.454 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 436.0000 | 419.0000 | (3.899) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.95 | Put | Currency Future | 1,924.0000 | 1,932.0000 | 0.416 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.00 | Call | Currency Future | 1,260.0000 | 1,232.0000 | (2.222) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 1,188.0000 | 1,160.0000 | (2.357) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.40 | Put | Currency Future | 898.0000 | 899.0000 | 0.111 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.95 | Call | Currency Future | 1,289.0000 | 1,260.0000 | (2.250) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 362.0000 | 347.0000 | (4.144) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 2,297.0000 | 2,308.0000 | 0.479 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.05 | Call | Currency Future | 536.0000 | 516.0000 | (3.731) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 629.0000 | 628.0000 | (0.159) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,232.0000 | 1,204.0000 | (2.273) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 592.0000 | 572.0000 | (3.378) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.00 | Put | Currency Future | 671.0000 | 670.0000 | (0.149) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 693.0000 | 692.0000 | (0.144) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 1,318.0000 | 1,289.0000 | (2.200) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.20 | Call | Currency Future | 1,167.0000 | 1,139.0000 | (2.399) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 4,419.0000 | 4,440.0000 | 0.475 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 2,574.0000 | 2,586.0000 | 0.466 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,853.0000 | 1,860.0000 | 0.378 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.30 | Call | Currency Future | 1,127.0000 | 1,099.0000 | (2.484) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.65 | Put | Currency Future | 3,288.0000 | 3,303.0000 | 0.456 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.65 | Put | Currency Future | 1,053.0000 | 1,054.0000 | 0.095 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.50 | Put | Currency Future | 3,158.0000 | 3,173.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.75 | Call | Currency Future | 622.0000 | 601.0000 | (3.376) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.65 | Call | Currency Future | 992.0000 | 965.0000 | (2.722) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 448.0000 | 430.0000 | (4.018) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.00 | Call | Currency Future | 325.0000 | 311.0000 | (4.308) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.40 | Put | Currency Future | 3,957.0000 | 3,976.0000 | 0.480 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.20 | Put | Currency Future | 778.0000 | 778.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.55 | Put | Currency Future | 990.0000 | 991.0000 | 0.101 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 2,259.0000 | 2,269.0000 | 0.443 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.00 | Put | Currency Future | 2,736.0000 | 2,749.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 749.0000 | 749.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,029.0000 | 1,003.0000 | (2.527) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,655.0000 | 2,667.0000 | 0.452 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.40 | Call | Currency Future | 146.0000 | 138.0000 | (5.479) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.65 | Put | Currency Future | 1,053.0000 | 1,054.0000 | 0.095 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.20 | Put | Currency Future | 1,420.0000 | 1,424.0000 | 0.282 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.70 | Put | Currency Future | 1,084.0000 | 1,086.0000 | 0.185 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.70 | Call | Currency Future | 637.0000 | 616.0000 | (3.297) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 1,188.0000 | 1,160.0000 | (2.357) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.20 | Call | Currency Future | 809.0000 | 786.0000 | (2.843) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.50 | Put | Currency Future | 4,049.0000 | 4,068.0000 | 0.469 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.75 | Call | Currency Future | 372.0000 | 357.0000 | (4.032) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 3,507.0000 | 3,524.0000 | 0.485 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,714.0000 | 1,720.0000 | 0.350 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 2,614.0000 | 2,626.0000 | 0.459 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.50 | Call | Currency Future | 138.0000 | 129.0000 | (6.522) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.85 | Put | Currency Future | 608.0000 | 607.0000 | (0.164) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 2,297.0000 | 2,308.0000 | 0.479 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.40 | Put | Currency Future | 3,072.0000 | 3,087.0000 | 0.488 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.60 | Put | Currency Future | 1,680.0000 | 1,686.0000 | 0.357 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.65 | Call | Currency Future | 992.0000 | 965.0000 | (2.722) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 353.0000 | 338.0000 | (4.249) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.60 | Call | Currency Future | 130.0000 | 122.0000 | (6.154) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 436.0000 | 419.0000 | (3.899) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.80 | Put | Currency Future | 3,419.0000 | 3,435.0000 | 0.468 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 261.0000 | 248.0000 | (4.981) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 1,010.0000 | 984.0000 | (2.574) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 2,221.0000 | 2,230.0000 | 0.405 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.40 | Put | Currency Future | 4,890.0000 | 4,912.0000 | 0.450 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.70 | Put | Currency Future | 4,233.0000 | 4,253.0000 | 0.472 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 2,493.0000 | 2,505.0000 | 0.481 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 509.0000 | 491.0000 | (3.536) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,819.0000 | 2,833.0000 | 0.497 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 268.0000 | 255.0000 | (4.851) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 111.0000 | 104.0000 | (6.306) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.70 | Call | Currency Future | 122.0000 | 114.0000 | (6.557) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.80 | Call | Currency Future | 208.0000 | 197.0000 | (5.288) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.20 | Call | Currency Future | 292.0000 | 278.0000 | (4.795) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 653.0000 | 632.0000 | (3.216) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 1,183.0000 | 1,185.0000 | 0.169 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.20 | Put | Currency Future | 2,903.0000 | 2,917.0000 | 0.482 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 4,373.0000 | 4,393.0000 | 0.457 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 3,029.0000 | 3,044.0000 | 0.495 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.30 | Call | Currency Future | 276.0000 | 263.0000 | (4.710) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.05 | Call | Currency Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 922.0000 | 897.0000 | (2.711) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.45 | Put | Currency Future | 3,115.0000 | 3,130.0000 | 0.482 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.30 | Put | Currency Future | 2,987.0000 | 3,001.0000 | 0.469 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.65 | Call | Currency Future | 226.0000 | 215.0000 | (4.867) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.60 | Call | Currency Future | 669.0000 | 648.0000 | (3.139) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.05 | Put | Currency Future | 4,560.0000 | 4,581.0000 | 0.461 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 3,201.0000 | 3,216.0000 | 0.469 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.70 | Put | Currency Future | 1,748.0000 | 1,755.0000 | 0.400 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.10 | Put | Currency Future | 721.0000 | 720.0000 | (0.139) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 240.0000 | 228.0000 | (5.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 393.0000 | 376.0000 | (4.326) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.45 | Call | Currency Future | 254.0000 | 241.0000 | (5.118) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,853.0000 | 1,860.0000 | 0.378 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.60 | Put | Currency Future | 4,141.0000 | 4,160.0000 | 0.459 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.05 | Put | Currency Future | 2,778.0000 | 2,791.0000 | 0.468 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,888.0000 | 1,896.0000 | 0.424 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.10 | Call | Currency Future | 1,210.0000 | 1,182.0000 | (2.314) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.85 | Call | Currency Future | 1,347.0000 | 1,318.0000 | (2.153) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 268.0000 | 255.0000 | (4.851) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.60 | Put | Currency Future | 1,680.0000 | 1,686.0000 | 0.357 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 749.0000 | 749.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 317.0000 | 302.0000 | (4.732) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.60 | Call | Currency Future | 669.0000 | 648.0000 | (3.139) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.75 | Call | Currency Future | 1,407.0000 | 1,378.0000 | (2.061) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 2,861.0000 | 2,874.0000 | 0.454 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 577.0000 | 558.0000 | (3.293) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.25 | Call | Currency Future | 484.0000 | 466.0000 | (3.719) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 300.0000 | 286.0000 | (4.667) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.25 | Call | Currency Future | 87.0000 | 81.0000 | (6.897) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 382.0000 | 366.0000 | (4.188) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 308.0000 | 294.0000 | (4.545) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.35 | Call | Currency Future | 82.0000 | 76.0000 | (7.317) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 3,029.0000 | 3,044.0000 | 0.495 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.30 | Call | Currency Future | 84.0000 | 79.0000 | (5.952) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 240.0000 | 228.0000 | (5.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.30 | Put | Currency Future | 4,795.0000 | 4,817.0000 | 0.459 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 2,493.0000 | 2,505.0000 | 0.481 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.25 | Put | Currency Future | 2,145.0000 | 2,154.0000 | 0.420 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.40 | Call | Currency Future | 79.0000 | 74.0000 | (6.329) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 343.0000 | 328.0000 | (4.373) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.75 | Put | Currency Future | 2,533.0000 | 2,545.0000 | 0.474 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 4,419.0000 | 4,440.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 382.0000 | 366.0000 | (4.188) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 403.0000 | 387.0000 | (3.970) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.60 | Put | Currency Future | 2,414.0000 | 2,425.0000 | 0.456 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 3,201.0000 | 3,216.0000 | 0.469 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.95 | Put | Currency Future | 650.0000 | 649.0000 | (0.154) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 2,454.0000 | 2,465.0000 | 0.448 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 2,107.0000 | 2,117.0000 | 0.475 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,232.0000 | 1,204.0000 | (2.273) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 693.0000 | 692.0000 | (0.144) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 196.0000 | 186.0000 | (5.102) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 522.0000 | 503.0000 | (3.640) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.25 | Call | Currency Future | 1,146.0000 | 1,119.0000 | (2.356) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 14.25 | Put | Currency Future | 807.0000 | 807.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.00 | Put | Currency Future | 3,596.0000 | 3,614.0000 | 0.501 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.10 | Call | Currency Future | 175.0000 | 165.0000 | (5.714) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.50 | Call | Currency Future | 425.0000 | 408.0000 | (4.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 13.75 | Put | Currency Future | 568.0000 | 567.0000 | (0.176) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.10 | Put | Currency Future | 3,686.0000 | 3,703.0000 | 0.461 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 549.0000 | 530.0000 | (3.461) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.00 | Call | Currency Future | 185.0000 | 175.0000 | (5.405) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 3,507.0000 | 3,524.0000 | 0.485 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 196.0000 | 186.0000 | (5.102) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.50 | Put | Currency Future | 2,336.0000 | 2,347.0000 | 0.471 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.70 | Put | Currency Future | 3,331.0000 | 3,347.0000 | 0.480 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 2,221.0000 | 2,230.0000 | 0.405 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.20 | Call | Currency Future | 165.0000 | 155.0000 | (6.061) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 459.0000 | 442.0000 | (3.704) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.60 | Call | Currency Future | 233.0000 | 221.0000 | (5.150) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.70 | Call | Currency Future | 220.0000 | 209.0000 | (5.000) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.60 | Put | Currency Future | 3,244.0000 | 3,260.0000 | 0.493 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.40 | Put | Currency Future | 3,072.0000 | 3,087.0000 | 0.488 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 2,033.0000 | 2,042.0000 | 0.443 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 18.20 | Put | Currency Future | 3,776.0000 | 3,794.0000 | 0.477 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 496.0000 | 478.0000 | (3.629) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 261.0000 | 248.0000 | (4.981) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.00 | Put | Currency Future | 1,284.0000 | 1,288.0000 | 0.312 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.75 | Put | Currency Future | 1,783.0000 | 1,790.0000 | 0.393 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.00 | Call | Currency Future | 873.0000 | 849.0000 | (2.749) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 592.0000 | 572.0000 | (3.378) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,960.0000 | 1,968.0000 | 0.408 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,646.0000 | 1,652.0000 | 0.365 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/06/12 | 19.25 | Put | Currency Future | 4,748.0000 | 4,770.0000 | 0.463 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 108.0000 | 101.0000 | (6.481) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 19.55 | Call | Currency Future | 72.0000 | 67.0000 | (6.944) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 19.35 | Put | Currency Future | 4,843.0000 | 4,865.0000 | 0.454 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 19.45 | Call | Currency Future | 77.0000 | 71.0000 | (7.792) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 19.45 | Put | Currency Future | 4,938.0000 | 4,960.0000 | 0.446 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 19.55 | Put | Currency Future | 5,033.0000 | 5,055.0000 | 0.437 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 509.0000 | 491.0000 | (3.536) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 16.15 | Put | Currency Future | 2,070.0000 | 2,079.0000 | 0.435 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/06/12 | 15.55 | Call | Currency Future | 685.0000 | 664.0000 | (3.066) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | | | Currency Future | 14.8365 | 14.8074 | (0.196) | 0.0000 | 0.0000 | 8 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 964.0000 | 938.0000 | (2.697) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 1,162.0000 | 1,134.0000 | (2.410) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,028.0000 | 2,031.0000 | 0.148 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 1,108.0000 | 1,081.0000 | (2.437) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 1,567.0000 | 1,535.0000 | (2.042) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,440.0000 | 1,439.0000 | (0.069) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 1,147.0000 | 1,119.0000 | (2.441) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 1,446.0000 | 1,415.0000 | (2.144) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,676.0000 | 1,677.0000 | 0.060 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 999.0000 | 972.0000 | (2.703) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 1,276.0000 | 1,247.0000 | (2.273) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 1,834.0000 | 1,836.0000 | 0.109 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 2,094.0000 | 2,098.0000 | 0.191 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,160.0000 | 1,158.0000 | (0.172) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 1,772.0000 | 1,773.0000 | 0.056 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 931.0000 | 905.0000 | (2.793) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,028.0000 | 2,031.0000 | 0.148 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 1,128.0000 | 1,100.0000 | (2.482) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 1,071.0000 | 1,044.0000 | (2.521) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 964.0000 | 938.0000 | (2.697) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 1,162.0000 | 1,134.0000 | (2.410) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 1,349.0000 | 1,318.0000 | (2.298) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 1,962.0000 | 1,965.0000 | 0.153 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 1,711.0000 | 1,712.0000 | 0.058 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 1,930.0000 | 1,932.0000 | 0.104 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/09/14 | 16.10 | Call | Currency Future | 898.0000 | 873.0000 | (2.784) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 1,090.0000 | 1,062.0000 | (2.569) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.35 | Put | Currency Future | 1,676.0000 | 1,677.0000 | 0.060 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.60 | Put | Currency Future | 1,190.0000 | 1,187.0000 | (0.252) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.05 | Put | Currency Future | 1,473.0000 | 1,472.0000 | (0.068) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.55 | Put | Currency Future | 1,803.0000 | 1,805.0000 | 0.111 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.65 | Call | Currency Future | 1,053.0000 | 1,025.0000 | (2.659) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.60 | Call | Currency Future | 1,426.0000 | 1,395.0000 | (2.174) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 16.10 | Put | Currency Future | 2,162.0000 | 2,166.0000 | 0.185 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.75 | Call | Currency Future | 1,017.0000 | 990.0000 | (2.655) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.70 | Put | Currency Future | 1,250.0000 | 1,248.0000 | (0.160) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.80 | Put | Currency Future | 1,312.0000 | 1,311.0000 | (0.076) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.05 | Call | Currency Future | 1,259.0000 | 1,230.0000 | (2.303) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.30 | Put | Currency Future | 1,641.0000 | 1,642.0000 | 0.061 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 1,090.0000 | 1,062.0000 | (2.569) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.95 | Put | Currency Future | 2,061.0000 | 2,064.0000 | 0.146 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.05 | Put | Currency Future | 890.0000 | 886.0000 | (0.449) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.65 | Put | Currency Future | 1,866.0000 | 1,868.0000 | 0.107 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.55 | Put | Currency Future | 1,803.0000 | 1,805.0000 | 0.111 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.05 | Call | Currency Future | 1,676.0000 | 1,643.0000 | (1.969) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 16.05 | Call | Currency Future | 914.0000 | 889.0000 | (2.735) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.95 | Call | Currency Future | 948.0000 | 922.0000 | (2.743) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 13.95 | Call | Currency Future | 1,733.0000 | 1,700.0000 | (1.904) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.70 | Call | Currency Future | 1,387.0000 | 1,356.0000 | (2.235) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.85 | Call | Currency Future | 982.0000 | 955.0000 | (2.749) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 13.95 | Put | Currency Future | 846.0000 | 842.0000 | (0.473) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 0.0000 | 1,342.0000 | 100.000 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.85 | Put | Currency Future | 1,995.0000 | 1,998.0000 | 0.150 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.15 | Call | Currency Future | 1,621.0000 | 1,589.0000 | (1.974) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.45 | Put | Currency Future | 1,741.0000 | 1,742.0000 | 0.057 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.85 | Call | Currency Future | 0.0000 | 1,300.0000 | 100.000 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.05 | Call | Currency Future | 1,259.0000 | 1,230.0000 | (2.303) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 16.05 | Put | Currency Future | 2,128.0000 | 2,132.0000 | 0.188 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.15 | Put | Currency Future | 935.0000 | 931.0000 | (0.428) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.05 | Put | Currency Future | 1,473.0000 | 1,472.0000 | (0.068) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.70 | Call | Currency Future | 1,034.0000 | 1,008.0000 | (2.515) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R 2009/09/14 | 14.25 | Put | Currency Future | 981.0000 | 978.0000 | (0.306) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.70 | Put | Currency Future | 1,898.0000 | 1,900.0000 | 0.105 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 1,242.0000 | 1,213.0000 | (2.335) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.45 | Call | Currency Future | 1,485.0000 | 1,453.0000 | (2.155) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.00 | Call | Currency Future | 1,704.0000 | 1,671.0000 | (1.937) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.30 | Put | Currency Future | 1,004.0000 | 1,001.0000 | (0.299) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.30 | Call | Currency Future | 1,178.0000 | 1,149.0000 | (2.462) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.10 | Call | Currency Future | 1,648.0000 | 1,616.0000 | (1.942) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.40 | Put | Currency Future | 1,066.0000 | 1,064.0000 | (0.188) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.10 | Put | Currency Future | 1,506.0000 | 1,506.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.90 | Call | Currency Future | 1,312.0000 | 1,282.0000 | (2.287) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.40 | Call | Currency Future | 1,503.0000 | 1,471.0000 | (2.129) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.80 | Put | Currency Future | 1,312.0000 | 1,311.0000 | (0.076) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.80 | Call | Currency Future | 1,349.0000 | 1,318.0000 | (2.298) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.00 | Put | Currency Future | 868.0000 | 864.0000 | (0.461) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.90 | Put | Currency Future | 1,375.0000 | 1,374.0000 | (0.073) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.20 | Call | Currency Future | 1,210.0000 | 1,181.0000 | (2.397) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.10 | Put | Currency Future | 912.0000 | 908.0000 | (0.439) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.90 | Put | Currency Future | 1,375.0000 | 1,374.0000 | (0.073) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.65 | Put | Currency Future | 1,220.0000 | 1,218.0000 | (0.164) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.30 | Call | Currency Future | 1,541.0000 | 1,509.0000 | (2.077) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.90 | Call | Currency Future | 1,312.0000 | 1,282.0000 | (2.287) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.95 | Call | Currency Future | 1,294.0000 | 1,264.0000 | (2.318) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 1,343.0000 | 1,342.0000 | (0.074) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 1,406.0000 | 1,375.0000 | (2.205) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.45 | Put | Currency Future | 1,098.0000 | 1,096.0000 | (0.182) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.85 | Call | Currency Future | 1,330.0000 | 1,300.0000 | (2.256) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.35 | Call | Currency Future | 1,522.0000 | 1,490.0000 | (2.102) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.75 | Put | Currency Future | 1,281.0000 | 1,279.0000 | (0.156) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.75 | Call | Currency Future | 1,367.0000 | 1,337.0000 | (2.195) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.40 | Put | Currency Future | 1,066.0000 | 1,064.0000 | (0.188) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.15 | Call | Currency Future | 1,226.0000 | 1,197.0000 | (2.365) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 14.95 | Put | Currency Future | 1,407.0000 | 1,407.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.25 | Call | Currency Future | 1,194.0000 | 1,165.0000 | (2.429) | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.25 | Put | Currency Future | 1,607.0000 | 1,608.0000 | 0.062 | 0 | 0 | 0 |
| 28/01/2009 | £ / R 2009/09/14 | 15.20 | Put | Currency Future | 1,573.0000 | 1,573.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 1,503.0000 | 1,471.0000 | (2.129) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,539.0000 | 1,539.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 1,594.0000 | 1,562.0000 | (2.008) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,035.0000 | 1,032.0000 | (0.290) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 958.0000 | 954.0000 | (0.418) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 999.0000 | 972.0000 | (2.703) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,004.0000 | 1,001.0000 | (0.299) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 1,467.0000 | 1,436.0000 | (2.113) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,131.0000 | 1,128.0000 | (0.265) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 1,147.0000 | 1,119.0000 | (2.441) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 1,711.0000 | 1,712.0000 | 0.058 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 1,178.0000 | 1,149.0000 | (2.462) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 1,541.0000 | 1,509.0000 | (2.077) | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 1,641.0000 | 1,642.0000 | 0.061 | 0 | 0 | 0 |
| 28/01/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 1,962.0000 | 1,965.0000 | 0.153 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | | | Currency Future | 13.4285 | 13.2822 | (1.089) | 13.3500 | 13.3500 | 5,894 |
| 28/01/2009 | € / R | 2009/03/16 | 15.60 | Put | Currency Future | 2,321.0000 | 2,449.0000 | 5.515 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.50 | Call | Currency Future | 85.0000 | 71.0000 | (16.471) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 13.30 | Put | Currency Future | 505.0000 | 581.0000 | 15.050 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.95 | Call | Currency Future | 57.0000 | 48.0000 | (15.789) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.20 | Put | Currency Future | 2,875.0000 | 3,006.0000 | 4.557 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.50 | Put | Currency Future | 3,157.0000 | 3,289.0000 | 4.181 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 13.75 | Put | Currency Future | 788.0000 | 883.0000 | 12.056 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.90 | Put | Currency Future | 310.0000 | 367.0000 | 18.387 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 14.60 | Put | Currency Future | 1,444.0000 | 1,560.0000 | 8.033 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 17.35 | Call | Currency Future | 40.0000 | 33.0000 | (17.500) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 14.40 | Call | Currency Future | 308.0000 | 273.0000 | (11.364) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.05 | Put | Currency Future | 2,735.0000 | 2,865.0000 | 4.753 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 16.20 | Call | Currency Future | 103.0000 | 88.0000 | (14.563) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 18.10 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 13.00 | Call | Currency Future | 783.0000 | 698.0000 | (10.856) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 13.10 | Put | Currency Future | 401.0000 | 468.0000 | 16.708 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 9.85 | Call | Currency Future | 3,589.0000 | 3,444.0000 | (4.040) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 11.35 | Call | Currency Future | 2,122.0000 | 1,980.0000 | (6.692) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 14.40 | Put | Currency Future | 1,279.0000 | 1,391.0000 | 8.757 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 11.25 | Put | Currency Future | 40.0000 | 45.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.60 | Call | Currency Future | 150.0000 | 131.0000 | (12.667) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.30 | Put | Currency Future | 3,913.0000 | 4,052.0000 | 3.552 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.70 | Call | Currency Future | 961.0000 | 861.0000 | (10.406) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 858.0000 | 957.0000 | 11.538 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.85 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.35 | Put | Currency Future | 43.0000 | 48.0000 | 11.628 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.25 | Call | Currency Future | 2,219.0000 | 2,078.0000 | (6.354) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 18.10 | Put | Currency Future | 4,691.0000 | 4,834.0000 | 3.048 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.75 | Call | Currency Future | 467.0000 | 416.0000 | (10.921) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.00 | Put | Currency Future | 354.0000 | 416.0000 | 17.514 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.90 | Call | Currency Future | 839.0000 | 749.0000 | (10.727) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 173.0000 | 152.0000 | (12.139) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.05 | Call | Currency Future | 113.0000 | 97.0000 | (14.159) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.00 | Call | Currency Future | 214.0000 | 189.0000 | (11.682) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.30 | Call | Currency Future | 42.0000 | 34.0000 | (19.048) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.35 | Call | Currency Future | 2,122.0000 | 1,980.0000 | (6.692) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 437.0000 | 389.0000 | (10.984) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 273.0000 | 242.0000 | (11.355) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.45 | Call | Currency Future | 3,001.0000 | 2,857.0000 | (4.798) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.70 | Put | Currency Future | 2,412.0000 | 2,541.0000 | 5.348 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 634.0000 | 563.0000 | (11.199) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,043.0000 | 1,149.0000 | 10.163 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,854.0000 | 2,711.0000 | (5.011) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,095.0000 | 2,220.0000 | 5.967 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.45 | Put | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.00 | Put | Currency Future | 1,786.0000 | 1,907.0000 | 6.775 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.70 | Call | Currency Future | 141.0000 | 123.0000 | (12.766) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.55 | Put | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.70 | Put | Currency Future | 233.0000 | 279.0000 | 19.742 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 372.0000 | 331.0000 | (11.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.55 | Call | Currency Future | 2,903.0000 | 2,759.0000 | (4.960) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.80 | Call | Currency Future | 3,638.0000 | 3,493.0000 | (3.986) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,081.0000 | 1,188.0000 | 9.898 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.20 | Put | Currency Future | 1,961.0000 | 2,085.0000 | 6.323 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 2,025.0000 | 1,884.0000 | (6.963) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.20 | Call | Currency Future | 680.0000 | 605.0000 | (11.029) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.80 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 360.0000 | 321.0000 | (10.833) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,484.0000 | 3,620.0000 | 3.904 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 173.0000 | 152.0000 | (12.139) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 437.0000 | 389.0000 | (10.984) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 898.0000 | 803.0000 | (10.579) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,805.0000 | 2,662.0000 | (5.098) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.00 | Call | Currency Future | 117.0000 | 100.0000 | (14.530) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.80 | Call | Currency Future | 66.0000 | 55.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.80 | Call | Currency Future | 451.0000 | 402.0000 | (10.865) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 499.0000 | 444.0000 | (11.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.00 | Put | Currency Future | 2,688.0000 | 2,818.0000 | 4.836 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,550.0000 | 2,679.0000 | 5.059 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.80 | Put | Currency Future | 823.0000 | 920.0000 | 11.786 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 270.0000 | 321.0000 | 18.889 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.25 | Put | Currency Future | 2,922.0000 | 3,053.0000 | 4.483 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.45 | Put | Currency Future | 3,110.0000 | 3,242.0000 | 4.244 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.70 | Put | Currency Future | 754.0000 | 847.0000 | 12.334 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.35 | Put | Currency Future | 3,961.0000 | 4,101.0000 | 3.534 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.45 | Call | Currency Future | 298.0000 | 265.0000 | (11.074) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 63.0000 | 52.0000 | (17.460) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 198.0000 | 240.0000 | 21.212 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.70 | Call | Currency Future | 482.0000 | 430.0000 | (10.788) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.20 | Put | Currency Future | 452.0000 | 523.0000 | 15.708 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 106.0000 | 91.0000 | (14.151) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.45 | Put | Currency Future | 1,320.0000 | 1,433.0000 | 8.561 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.20 | Call | Currency Future | 190.0000 | 167.0000 | (12.105) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.35 | Put | Currency Future | 43.0000 | 48.0000 | 11.628 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.45 | Put | Currency Future | 46.0000 | 51.0000 | 10.870 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.95 | Put | Currency Future | 3,579.0000 | 3,715.0000 | 3.800 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.20 | Call | Currency Future | 2,268.0000 | 2,126.0000 | (6.261) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 533.0000 | 475.0000 | (10.882) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.70 | Call | Currency Future | 3,736.0000 | 3,591.0000 | (3.881) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.75 | Put | Currency Future | 2,458.0000 | 2,587.0000 | 5.248 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 13.90 | Call | Currency Future | 423.0000 | 377.0000 | (10.875) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.20 | Put | Currency Future | 39.0000 | 44.0000 | 12.821 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 1,027.0000 | 922.0000 | (10.224) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 2,828.0000 | 2,959.0000 | 4.632 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 687.0000 | 777.0000 | 13.100 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.70 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.55 | Call | Currency Future | 81.0000 | 68.0000 | (16.049) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.90 | Put | Currency Future | 894.0000 | 995.0000 | 11.298 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.40 | Call | Currency Future | 3,050.0000 | 2,906.0000 | (4.721) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 327.0000 | 291.0000 | (11.009) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 163.0000 | 143.0000 | (12.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.55 | Put | Currency Future | 3,203.0000 | 3,336.0000 | 4.152 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.40 | Put | Currency Future | 21.0000 | 24.0000 | 14.286 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 53.0000 | 59.0000 | 11.321 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,095.0000 | 2,220.0000 | 5.967 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 858.0000 | 957.0000 | 11.538 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 655.0000 | 743.0000 | 13.435 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 720.0000 | 812.0000 | 12.778 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.25 | Call | Currency Future | 100.0000 | 85.0000 | (15.000) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.75 | Call | Currency Future | 136.0000 | 119.0000 | (12.500) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,649.0000 | 1,513.0000 | (8.247) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 106.0000 | 91.0000 | (14.151) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 516.0000 | 459.0000 | (11.047) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,185.0000 | 2,311.0000 | 5.767 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 2,828.0000 | 2,959.0000 | 4.632 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.15 | Call | Currency Future | 195.0000 | 172.0000 | (11.795) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.10 | Call | Currency Future | 730.0000 | 650.0000 | (10.959) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.95 | Put | Currency Future | 1,743.0000 | 1,863.0000 | 6.885 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.75 | Call | Currency Future | 68.0000 | 57.0000 | (16.176) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 136.0000 | 165.0000 | 21.324 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.95 | Put | Currency Future | 33.0000 | 38.0000 | 15.152 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 687.0000 | 777.0000 | 13.100 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.20 | Call | Currency Future | 349.0000 | 310.0000 | (11.175) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 70.0000 | 80.0000 | 14.286 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.80 | Put | Currency Future | 3,437.0000 | 3,572.0000 | 3.928 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,199.0000 | 1,309.0000 | 9.174 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.75 | Call | Currency Future | 28.0000 | 22.0000 | (21.429) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.00 | Put | Currency Future | 34.0000 | 39.0000 | 14.706 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,832.0000 | 1,691.0000 | (7.697) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.90 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.75 | Put | Currency Future | 4,349.0000 | 4,490.0000 | 3.242 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 516.0000 | 459.0000 | (11.047) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.00 | Call | Currency Future | 2,463.0000 | 2,321.0000 | (5.765) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 1,214.0000 | 1,097.0000 | (9.638) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 868.0000 | 776.0000 | (10.599) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 634.0000 | 563.0000 | (11.199) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.30 | Call | Currency Future | 97.0000 | 82.0000 | (15.464) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.95 | Call | Currency Future | 2,512.0000 | 2,370.0000 | (5.653) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.20 | Put | Currency Future | 1,120.0000 | 1,228.0000 | 9.643 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 898.0000 | 803.0000 | (10.579) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 128.0000 | 111.0000 | (13.281) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.30 | Put | Currency Future | 505.0000 | 581.0000 | 15.050 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.45 | Call | Currency Future | 570.0000 | 508.0000 | (10.877) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.40 | Call | Currency Future | 168.0000 | 148.0000 | (11.905) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.95 | Call | Currency Future | 221.0000 | 195.0000 | (11.765) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.20 | Put | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,444.0000 | 1,560.0000 | 8.033 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.80 | Call | Currency Future | 132.0000 | 115.0000 | (12.879) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.45 | Call | Currency Future | 89.0000 | 74.0000 | (16.854) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.45 | Put | Currency Future | 592.0000 | 676.0000 | 14.189 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 273.0000 | 242.0000 | (11.355) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,185.0000 | 2,311.0000 | 5.767 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.60 | Call | Currency Future | 78.0000 | 65.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.40 | Put | Currency Future | 2,140.0000 | 2,266.0000 | 5.888 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 163.0000 | 143.0000 | (12.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 19.0000 | 22.0000 | 15.789 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.25 | Put | Currency Future | 2,005.0000 | 2,130.0000 | 6.234 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.15 | Put | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.60 | Put | Currency Future | 4,203.0000 | 4,344.0000 | 3.355 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 3,148.0000 | 3,004.0000 | (4.574) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 198.0000 | 240.0000 | 21.212 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 14.65 | Put | Currency Future | 1,486.0000 | 1,602.0000 | 7.806 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.15 | Call | Currency Future | 3,296.0000 | 3,151.0000 | (4.399) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.45 | Put | Currency Future | 46.0000 | 51.0000 | 10.870 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.60 | Put | Currency Future | 3,250.0000 | 3,383.0000 | 4.092 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 1,027.0000 | 922.0000 | (10.224) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.25 | Call | Currency Future | 184.0000 | 162.0000 | (11.957) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.00 | Put | Currency Future | 3,626.0000 | 3,763.0000 | 3.778 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 756.0000 | 673.0000 | (10.979) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.80 | Put | Currency Future | 2,504.0000 | 2,633.0000 | 5.152 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 270.0000 | 321.0000 | 18.889 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.85 | Put | Currency Future | 290.0000 | 343.0000 | 18.276 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.50 | Call | Currency Future | 2,952.0000 | 2,808.0000 | (4.878) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.65 | Put | Currency Future | 4,252.0000 | 4,392.0000 | 3.293 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.20 | Call | Currency Future | 3,246.0000 | 3,102.0000 | (4.436) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.65 | Call | Currency Future | 265.0000 | 235.0000 | (11.321) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.25 | Put | Currency Future | 478.0000 | 551.0000 | 15.272 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.00 | Call | Currency Future | 55.0000 | 45.0000 | (18.182) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,805.0000 | 2,662.0000 | (5.098) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,043.0000 | 1,149.0000 | 10.163 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.40 | Put | Currency Future | 45.0000 | 50.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 372.0000 | 331.0000 | (11.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.25 | Call | Currency Future | 657.0000 | 584.0000 | (11.111) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.30 | Put | Currency Future | 2,969.0000 | 3,100.0000 | 4.412 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 2,025.0000 | 1,884.0000 | (6.963) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.50 | Put | Currency Future | 1,361.0000 | 1,475.0000 | 8.376 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,596.0000 | 2,725.0000 | 4.969 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.40 | Call | Currency Future | 2,073.0000 | 1,932.0000 | (6.802) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.60 | Call | Currency Future | 32.0000 | 26.0000 | (18.750) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.50 | Call | Currency Future | 289.0000 | 257.0000 | (11.073) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 378.0000 | 441.0000 | 16.667 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.30 | Put | Currency Future | 42.0000 | 47.0000 | 11.905 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.70 | Put | Currency Future | 1,528.0000 | 1,645.0000 | 7.657 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.65 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.30 | Call | Currency Future | 178.0000 | 157.0000 | (11.798) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.50 | Call | Currency Future | 159.0000 | 139.0000 | (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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 10.25 | Call | Currency Future | 3,197.0000 | 3,053.0000 | (4.504) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.30 | Put | Currency Future | 2,050.0000 | 2,175.0000 | 6.098 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.20 | Put | Currency Future | 112.0000 | 134.0000 | 19.643 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.50 | Put | Currency Future | 2,230.0000 | 2,357.0000 | 5.695 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 63.0000 | 52.0000 | (17.460) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.10 | Call | Currency Future | 110.0000 | 94.0000 | (14.545) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.70 | Call | Currency Future | 257.0000 | 228.0000 | (11.284) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.65 | Call | Currency Future | 145.0000 | 127.0000 | (12.414) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.10 | Put | Currency Future | 2,781.0000 | 2,912.0000 | 4.711 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.70 | Put | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.85 | Put | Currency Future | 1,657.0000 | 1,776.0000 | 7.182 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 32.0000 | 37.0000 | 15.625 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.20 | Call | Currency Future | 1,340.0000 | 1,216.0000 | (9.254) | 0 | 0 | 200 |
| 28/01/2009 | € / R 2009/03/16 | 10.70 | Call | Currency Future | 2,756.0000 | 2,613.0000 | (5.189) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.65 | Put | Currency Future | 2,367.0000 | 2,495.0000 | 5.408 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.10 | Call | Currency Future | 2,365.0000 | 2,224.0000 | (5.962) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.90 | Call | Currency Future | 228.0000 | 202.0000 | (11.404) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.50 | Call | Currency Future | 3,934.0000 | 3,788.0000 | (3.711) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,561.0000 | 2,419.0000 | (5.545) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.90 | Put | Currency Future | 1,700.0000 | 1,820.0000 | 7.059 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 3,148.0000 | 3,004.0000 | (4.574) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,854.0000 | 2,711.0000 | (5.011) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,345.0000 | 3,200.0000 | (4.335) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.90 | Call | Currency Future | 124.0000 | 107.0000 | (13.710) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.90 | Call | Currency Future | 3,540.0000 | 3,395.0000 | (4.096) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.05 | Call | Currency Future | 52.0000 | 43.0000 | (17.308) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 9.50 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.85 | Call | Currency Future | 235.0000 | 208.0000 | (11.489) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.75 | Put | Currency Future | 3,390.0000 | 3,525.0000 | 3.982 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.95 | Put | Currency Future | 332.0000 | 391.0000 | 17.771 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.90 | Put | Currency Future | 75.0000 | 87.0000 | 16.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.50 | Put | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.85 | Call | Currency Future | 2,610.0000 | 2,468.0000 | (5.441) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.10 | Put | Currency Future | 37.0000 | 41.0000 | 10.811 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 19.0000 | 22.0000 | 15.789 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,345.0000 | 3,200.0000 | (4.335) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,199.0000 | 1,309.0000 | 9.174 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.90 | Call | Currency Future | 1,604.0000 | 1,469.0000 | (8.416) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.85 | Put | Currency Future | 31.0000 | 36.0000 | 16.129 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.35 | Put | Currency Future | 20.0000 | 23.0000 | 15.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.35 | Call | Currency Future | 3,099.0000 | 2,955.0000 | (4.647) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.05 | Put | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.40 | Put | Currency Future | 3,063.0000 | 3,195.0000 | 4.310 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.05 | Call | Currency Future | 3,394.0000 | 3,249.0000 | (4.272) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.15 | Call | Currency Future | 2,316.0000 | 2,175.0000 | (6.088) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 533.0000 | 475.0000 | (10.882) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,484.0000 | 3,620.0000 | 3.904 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.40 | Call | Currency Future | 91.0000 | 77.0000 | (15.385) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,081.0000 | 1,188.0000 | 9.898 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.25 | Put | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.15 | Put | Currency Future | 38.0000 | 43.0000 | 13.158 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.05 | Call | Currency Future | 384.0000 | 342.0000 | (10.938) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.05 | Put | Currency Future | 36.0000 | 40.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.35 | Put | Currency Future | 1,239.0000 | 1,350.0000 | 8.959 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.05 | Put | Currency Future | 1,005.0000 | 1,110.0000 | 10.448 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.10 | Call | Currency Future | 50.0000 | 41.0000 | (18.000) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.95 | Put | Currency Future | 2,642.0000 | 2,772.0000 | 4.921 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.65 | Put | Currency Future | 3,296.0000 | 3,430.0000 | 4.066 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.95 | Call | Currency Future | 120.0000 | 104.0000 | (13.333) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 360.0000 | 321.0000 | (10.833) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.10 | Put | Currency Future | 3,722.0000 | 3,859.0000 | 3.681 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.15 | Put | Currency Future | 1,917.0000 | 2,040.0000 | 6.416 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 655.0000 | 743.0000 | 13.435 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 32.0000 | 37.0000 | 15.625 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.35 | Call | Currency Future | 317.0000 | 282.0000 | (11.041) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.00 | Put | Currency Future | 968.0000 | 1,071.0000 | 10.640 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,561.0000 | 2,419.0000 | (5.545) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.80 | Put | Currency Future | 1,614.0000 | 1,732.0000 | 7.311 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.55 | Call | Currency Future | 281.0000 | 249.0000 | (11.388) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 11.05 | Call | Currency Future | 2,414.0000 | 2,272.0000 | (5.882) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.80 | Call | Currency Future | 242.0000 | 215.0000 | (11.157) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.00 | Call | Currency Future | 396.0000 | 353.0000 | (10.859) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 756.0000 | 673.0000 | (10.979) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.65 | Call | Currency Future | 75.0000 | 62.0000 | (17.333) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 144.0000 | 176.0000 | 22.222 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 128.0000 | 111.0000 | (13.281) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.90 | Call | Currency Future | 124.0000 | 107.0000 | (13.710) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.55 | Put | Currency Future | 1,402.0000 | 1,517.0000 | 8.203 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.35 | Put | Currency Future | 533.0000 | 612.0000 | 14.822 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.25 | Call | Currency Future | 338.0000 | 301.0000 | (10.947) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.10 | Put | Currency Future | 1,873.0000 | 1,996.0000 | 6.567 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.95 | Call | Currency Future | 811.0000 | 723.0000 | (10.851) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,550.0000 | 2,679.0000 | 5.059 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.10 | Call | Currency Future | 202.0000 | 178.0000 | (11.881) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.25 | Put | Currency Future | 1,159.0000 | 1,268.0000 | 9.405 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,596.0000 | 2,725.0000 | 4.969 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.05 | Put | Currency Future | 1,829.0000 | 1,951.0000 | 6.670 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.70 | Call | Currency Future | 72.0000 | 60.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 15.05 | Call | Currency Future | 208.0000 | 183.0000 | (12.019) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 16.70 | Put | Currency Future | 3,343.0000 | 3,477.0000 | 4.008 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 378.0000 | 441.0000 | 16.667 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 17.05 | Put | Currency Future | 3,674.0000 | 3,811.0000 | 3.729 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.00 | Call | Currency Future | 3,443.0000 | 3,298.0000 | (4.211) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 1,173.0000 | 1,058.0000 | (9.804) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.50 | Put | Currency Future | 623.0000 | 709.0000 | 13.804 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 327.0000 | 291.0000 | (11.009) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 499.0000 | 444.0000 | (11.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.40 | Call | Currency Future | 590.0000 | 526.0000 | (10.847) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.80 | Put | Currency Future | 30.0000 | 34.0000 | 13.333 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 720.0000 | 812.0000 | 12.778 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.00 | Put | Currency Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 10.80 | Call | Currency Future | 2,659.0000 | 2,516.0000 | (5.378) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.40 | Put | Currency Future | 561.0000 | 644.0000 | 14.795 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.30 | Call | Currency Future | 2,170.0000 | 2,029.0000 | (6.498) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 13.50 | Call | Currency Future | 551.0000 | 491.0000 | (10.889) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/03/16 | 13.35 | Call | Currency Future | 611.0000 | 544.0000 | (10.966) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,470.0000 | 1,341.0000 | (8.776) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.50 | Call | Currency Future | 1,976.0000 | 1,835.0000 | (7.136) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.90 | Put | Currency Future | 75.0000 | 87.0000 | 16.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.90 | Call | Currency Future | 1,604.0000 | 1,469.0000 | (8.416) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.25 | Call | Currency Future | 1,298.0000 | 1,176.0000 | (9.399) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.25 | Put | Currency Future | 119.0000 | 144.0000 | 21.008 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.00 | Put | Currency Future | 86.0000 | 101.0000 | 17.442 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.00 | Call | Currency Future | 1,514.0000 | 1,383.0000 | (8.653) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,832.0000 | 1,691.0000 | (7.697) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.55 | Put | Currency Future | 50.0000 | 55.0000 | 10.000 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.55 | Call | Currency Future | 1,928.0000 | 1,787.0000 | (7.313) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 53.0000 | 59.0000 | 11.321 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.30 | Put | Currency Future | 127.0000 | 154.0000 | 21.260 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.75 | Call | Currency Future | 1,740.0000 | 1,601.0000 | (7.989) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,649.0000 | 1,513.0000 | (8.247) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.95 | Put | Currency Future | 80.0000 | 94.0000 | 17.500 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.95 | Call | Currency Future | 1,559.0000 | 1,426.0000 | (8.531) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 70.0000 | 80.0000 | 14.286 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.75 | Put | Currency Future | 61.0000 | 69.0000 | 13.115 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.30 | Call | Currency Future | 1,256.0000 | 1,136.0000 | (9.554) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 66.0000 | 75.0000 | 13.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,694.0000 | 1,557.0000 | (8.087) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.50 | Put | Currency Future | 48.0000 | 53.0000 | 10.417 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.70 | Put | Currency Future | 57.0000 | 64.0000 | 12.281 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.05 | Put | Currency Future | 92.0000 | 108.0000 | 17.391 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.70 | Call | Currency Future | 1,785.0000 | 1,646.0000 | (7.787) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.60 | Call | Currency Future | 1,880.0000 | 1,739.0000 | (7.500) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 11.60 | Put | Currency Future | 51.0000 | 57.0000 | 11.765 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 1,061.0000 | 954.0000 | (10.085) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 215.0000 | 259.0000 | 20.465 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 105.0000 | 125.0000 | 19.048 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 183.0000 | 222.0000 | 21.311 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 994.0000 | 891.0000 | (10.362) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 1,383.0000 | 1,257.0000 | (9.111) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 1,173.0000 | 1,058.0000 | (9.804) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R | 2009/03/16 | 11.80 | Put | Currency Future | 66.0000 | 75.0000 | 13.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 11.80 | Call | Currency Future | 1,694.0000 | 1,557.0000 | (8.087) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.75 | Call | Currency Future | 929.0000 | 832.0000 | (10.441) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.75 | Put | Currency Future | 251.0000 | 299.0000 | 19.124 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.65 | Put | Currency Future | 215.0000 | 259.0000 | 20.465 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.65 | Call | Currency Future | 994.0000 | 891.0000 | (10.362) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.55 | Put | Currency Future | 183.0000 | 222.0000 | 21.311 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.55 | Call | Currency Future | 1,061.0000 | 954.0000 | (10.085) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.40 | Put | Currency Future | 144.0000 | 176.0000 | 22.222 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.30 | Call | Currency Future | 1,256.0000 | 1,136.0000 | (9.554) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.50 | Call | Currency Future | 1,096.0000 | 987.0000 | (9.945) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.30 | Put | Currency Future | 127.0000 | 154.0000 | 21.260 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.45 | Put | Currency Future | 154.0000 | 188.0000 | 22.078 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.45 | Call | Currency Future | 1,132.0000 | 1,020.0000 | (9.894) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.85 | Call | Currency Future | 868.0000 | 776.0000 | (10.599) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.85 | Put | Currency Future | 290.0000 | 343.0000 | 18.276 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.35 | Put | Currency Future | 136.0000 | 165.0000 | 21.324 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.10 | Call | Currency Future | 1,427.0000 | 1,299.0000 | (8.970) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.05 | Put | Currency Future | 92.0000 | 108.0000 | 17.391 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.05 | Call | Currency Future | 1,470.0000 | 1,341.0000 | (8.776) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.10 | Put | Currency Future | 98.0000 | 117.0000 | 19.388 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.10 | Put | Currency Future | 98.0000 | 117.0000 | 19.388 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.50 | Put | Currency Future | 168.0000 | 204.0000 | 21.429 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.10 | Call | Currency Future | 1,427.0000 | 1,299.0000 | (8.970) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.35 | Call | Currency Future | 1,214.0000 | 1,097.0000 | (9.638) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.15 | Call | Currency Future | 1,383.0000 | 1,257.0000 | (9.111) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/03/16 | 12.15 | Put | Currency Future | 105.0000 | 125.0000 | 19.048 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | | | Currency Future | 13.6702 | 13.5202 | (1.097) | 13.6100 | 13.6100 | 2,636 |
| 28/01/2009 | € / R | 2009/06/12 | 13.90 | Put | Currency Future | 1,111.0000 | 1,201.0000 | 8.101 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 13.30 | Call | Currency Future | 1,117.0000 | 1,046.0000 | (6.356) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 14.80 | Put | Currency Future | 1,687.0000 | 1,795.0000 | 6.402 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 14.15 | Call | Currency Future | 780.0000 | 725.0000 | (7.051) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 14.20 | Put | Currency Future | 1,290.0000 | 1,386.0000 | 7.442 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 13.90 | Call | Currency Future | 882.0000 | 821.0000 | (6.916) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 14.10 | Call | Currency Future | 799.0000 | 743.0000 | (7.009) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 760.0000 | 706.0000 | (7.105) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 747.0000 | 825.0000 | 10.442 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.45 | Call | Currency Future | 1,056.0000 | 985.0000 | (6.723) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 1,866.0000 | 1,979.0000 | 6.056 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 423.0000 | 391.0000 | (7.565) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.45 | Put | Currency Future | 835.0000 | 915.0000 | 9.581 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,229.0000 | 1,323.0000 | 7.648 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.35 | Call | Currency Future | 1,097.0000 | 1,026.0000 | (6.472) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.60 | Put | Currency Future | 2,287.0000 | 2,409.0000 | 5.334 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 903.0000 | 841.0000 | (6.866) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,549.0000 | 1,654.0000 | 6.779 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 663.0000 | 736.0000 | 11.011 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 1,016.0000 | 947.0000 | (6.791) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 1,183.0000 | 1,106.0000 | (6.509) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.60 | Call | Currency Future | 357.0000 | 329.0000 | (7.843) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 705.0000 | 654.0000 | (7.234) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,259.0000 | 1,354.0000 | 7.546 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 619.0000 | 574.0000 | (7.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.10 | Put | Currency Future | 1,903.0000 | 2,017.0000 | 5.991 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 840.0000 | 781.0000 | (7.024) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 1,231.0000 | 1,150.0000 | (6.580) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.35 | Put | Currency Future | 777.0000 | 856.0000 | 10.167 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.50 | Call | Currency Future | 378.0000 | 349.0000 | (7.672) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 687.0000 | 637.0000 | (7.278) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 723.0000 | 671.0000 | (7.192) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 860.0000 | 801.0000 | (6.860) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,053.0000 | 2,171.0000 | 5.748 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,417.0000 | 1,517.0000 | 7.057 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,353.0000 | 1,451.0000 | 7.243 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 1,076.0000 | 1,006.0000 | (6.506) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.40 | Call | Currency Future | 400.0000 | 369.0000 | (7.750) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.70 | Put | Currency Future | 1,617.0000 | 1,724.0000 | 6.617 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 687.0000 | 637.0000 | (7.278) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.20 | Put | Currency Future | 691.0000 | 765.0000 | 10.709 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,053.0000 | 2,171.0000 | 5.748 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.40 | Put | Currency Future | 2,130.0000 | 2,249.0000 | 5.587 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/06/12 | 14.70 | Call | Currency Future | 587.0000 | 544.0000 | (7.325) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,549.0000 | 1,654.0000 | 6.779 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 806.0000 | 885.0000 | 9.801 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.50 | Put | Currency Future | 2,208.0000 | 2,328.0000 | 5.435 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 1,384.0000 | 1,484.0000 | 7.225 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,199.0000 | 1,292.0000 | 7.756 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 557.0000 | 515.0000 | (7.540) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.95 | Put | Currency Future | 570.0000 | 636.0000 | 11.579 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 1,076.0000 | 1,006.0000 | (6.506) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 637.0000 | 708.0000 | 11.146 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 1,515.0000 | 1,619.0000 | 6.865 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,687.0000 | 1,795.0000 | 6.402 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 1,207.0000 | 1,128.0000 | (6.545) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 439.0000 | 495.0000 | 12.756 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 636.0000 | 589.0000 | (7.390) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 473.0000 | 437.0000 | (7.611) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 806.0000 | 885.0000 | 9.801 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 557.0000 | 515.0000 | (7.540) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.65 | Put | Currency Future | 1,583.0000 | 1,689.0000 | 6.696 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 1,381.0000 | 1,293.0000 | (6.372) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 1,449.0000 | 1,551.0000 | 7.039 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.00 | Put | Currency Future | 1,830.0000 | 1,942.0000 | 6.120 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 921.0000 | 858.0000 | (6.840) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 669.0000 | 621.0000 | (7.175) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.00 | Call | Currency Future | 500.0000 | 462.0000 | (7.600) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.20 | Call | Currency Future | 1,161.0000 | 1,086.0000 | (6.460) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,509.0000 | 1,415.0000 | (6.229) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.75 | Call | Currency Future | 572.0000 | 530.0000 | (7.343) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 619.0000 | 574.0000 | (7.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 1,169.0000 | 1,261.0000 | 7.870 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,051.0000 | 1,138.0000 | 8.278 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 1,083.0000 | 1,171.0000 | 8.126 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 542.0000 | 502.0000 | (7.380) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,417.0000 | 1,517.0000 | 7.057 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 996.0000 | 928.0000 | (6.827) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 819.0000 | 762.0000 | (6.960) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 1,652.0000 | 1,759.0000 | 6.477 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 1,016.0000 | 947.0000 | (6.791) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 611.0000 | 680.0000 | 11.293 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 926.0000 | 1,008.0000 | 8.855 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 1,350.0000 | 1,263.0000 | (6.444) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.95 | Put | Currency Future | 1,793.0000 | 1,905.0000 | 6.247 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.95 | Put | Currency Future | 1,140.0000 | 1,231.0000 | 7.982 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.75 | Put | Currency Future | 1,019.0000 | 1,105.0000 | 8.440 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 528.0000 | 488.0000 | (7.576) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 896.0000 | 976.0000 | 8.929 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 1,722.0000 | 1,831.0000 | 6.330 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.50 | Call | Currency Future | 1,036.0000 | 966.0000 | (6.757) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 896.0000 | 976.0000 | 8.929 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.75 | Call | Currency Future | 939.0000 | 875.0000 | (6.816) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.50 | Put | Currency Future | 866.0000 | 946.0000 | 9.238 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.95 | Call | Currency Future | 1,290.0000 | 1,206.0000 | (6.512) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,758.0000 | 1,868.0000 | 6.257 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.65 | Call | Currency Future | 603.0000 | 559.0000 | (7.297) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 1,321.0000 | 1,418.0000 | 7.343 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 780.0000 | 725.0000 | (7.051) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,259.0000 | 1,354.0000 | 7.546 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.00 | Put | Currency Future | 590.0000 | 657.0000 | 11.356 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.05 | Call | Currency Future | 486.0000 | 450.0000 | (7.407) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 423.0000 | 391.0000 | (7.565) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,714.0000 | 1,612.0000 | (5.951) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 344.0000 | 392.0000 | 13.953 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 741.0000 | 689.0000 | (7.018) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 511.0000 | 573.0000 | 12.133 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 987.0000 | 1,072.0000 | 8.612 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 977.0000 | 910.0000 | (6.858) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 958.0000 | 892.0000 | (6.889) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,644.0000 | 1,545.0000 | (6.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 1,381.0000 | 1,293.0000 | (6.372) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.95 | Call | Currency Future | 514.0000 | 475.0000 | (7.588) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.00 | Call | Currency Future | 1,260.0000 | 1,178.0000 | (6.508) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 374.0000 | 425.0000 | 13.636 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 550.0000 | 614.0000 | 11.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,199.0000 | 1,292.0000 | 7.756 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 511.0000 | 573.0000 | 12.133 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 957.0000 | 1,040.0000 | 8.673 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 1,320.0000 | 1,234.0000 | (6.515) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.25 | Put | Currency Future | 718.0000 | 795.0000 | 10.724 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 530.0000 | 593.0000 | 11.887 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 1,290.0000 | 1,386.0000 | 7.442 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 760.0000 | 706.0000 | (7.105) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 663.0000 | 736.0000 | 11.011 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 1,183.0000 | 1,106.0000 | (6.509) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 448.0000 | 413.0000 | (7.813) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.25 | Call | Currency Future | 1,139.0000 | 1,066.0000 | (6.409) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 819.0000 | 762.0000 | (6.960) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 15.20 | Put | Currency Future | 1,977.0000 | 2,093.0000 | 5.867 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.50 | Put | Currency Future | 1,482.0000 | 1,585.0000 | 6.950 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,758.0000 | 1,868.0000 | 6.257 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 528.0000 | 488.0000 | (7.576) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 921.0000 | 858.0000 | (6.840) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 723.0000 | 671.0000 | (7.192) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,353.0000 | 1,451.0000 | 7.243 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 1,117.0000 | 1,046.0000 | (6.356) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.50 | Call | Currency Future | 652.0000 | 605.0000 | (7.209) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 747.0000 | 825.0000 | 10.442 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,229.0000 | 1,323.0000 | 7.648 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,051.0000 | 1,138.0000 | 8.278 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 926.0000 | 1,008.0000 | 8.855 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 799.0000 | 743.0000 | (7.009) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 996.0000 | 928.0000 | (6.827) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,111.0000 | 1,201.0000 | 8.101 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 957.0000 | 1,040.0000 | 8.673 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 977.0000 | 910.0000 | (6.858) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 987.0000 | 1,072.0000 | 8.612 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 958.0000 | 892.0000 | (6.889) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 882.0000 | 821.0000 | (6.916) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 302.0000 | 346.0000 | 14.570 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 422.0000 | 477.0000 | 13.033 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 1,542.0000 | 1,447.0000 | (6.161) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.95 | Call | Currency Future | 1,972.0000 | 1,862.0000 | (5.578) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,822.0000 | 1,717.0000 | (5.763) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.75 | Put | Currency Future | 208.0000 | 243.0000 | 16.827 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 2,050.0000 | 1,936.0000 | (5.561) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 230.0000 | 266.0000 | 15.652 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.95 | Put | Currency Future | 252.0000 | 291.0000 | 15.476 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 289.0000 | 332.0000 | 14.879 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,859.0000 | 1,752.0000 | (5.756) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.20 | Put | Currency Future | 316.0000 | 361.0000 | 14.241 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 1,897.0000 | 1,788.0000 | (5.746) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 276.0000 | 318.0000 | 15.217 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.45 | Call | Currency Future | 1,610.0000 | 1,512.0000 | (6.087) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.20 | Call | Currency Future | 1,786.0000 | 1,681.0000 | (5.879) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.75 | Call | Currency Future | 2,129.0000 | 2,013.0000 | (5.449) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.45 | Put | Currency Future | 390.0000 | 442.0000 | 13.333 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 374.0000 | 425.0000 | 13.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,644.0000 | 1,545.0000 | (6.022) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 264.0000 | 305.0000 | 15.530 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.80 | Put | Currency Future | 219.0000 | 254.0000 | 15.982 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.90 | Call | Currency Future | 2,011.0000 | 1,899.0000 | (5.569) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.90 | Put | Currency Future | 241.0000 | 279.0000 | 15.768 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.80 | Call | Currency Future | 2,089.0000 | 1,974.0000 | (5.505) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.70 | Put | Currency Future | 198.0000 | 231.0000 | 16.667 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.70 | Call | Currency Future | 2,168.0000 | 2,052.0000 | (5.351) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.00 | Call | Currency Future | 1,934.0000 | 1,825.0000 | (5.636) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 456.0000 | 514.0000 | 12.719 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 1,231.0000 | 1,150.0000 | (6.580) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 611.0000 | 680.0000 | 11.293 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 1,477.0000 | 1,384.0000 | (6.297) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 230.0000 | 266.0000 | 15.652 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.70 | Put | Currency Future | 474.0000 | 533.0000 | 12.447 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 302.0000 | 346.0000 | 14.570 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,859.0000 | 1,752.0000 | (5.756) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 1,350.0000 | 1,263.0000 | (6.444) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R | 2009/06/12 | 11.65 | Put | Currency Future | 189.0000 | 221.0000 | 16.931 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 11.65 | Call | Currency Future | 2,209.0000 | 2,091.0000 | (5.342) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.85 | Put | Currency Future | 530.0000 | 593.0000 | 11.887 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.15 | Call | Currency Future | 1,822.0000 | 1,717.0000 | (5.763) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 11.85 | Call | Currency Future | 2,050.0000 | 1,936.0000 | (5.561) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.05 | Put | Currency Future | 276.0000 | 318.0000 | 15.217 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.10 | Put | Currency Future | 289.0000 | 332.0000 | 14.879 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.70 | Call | Currency Future | 1,444.0000 | 1,353.0000 | (6.302) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.60 | Call | Currency Future | 1,509.0000 | 1,415.0000 | (6.229) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.60 | Put | Currency Future | 439.0000 | 495.0000 | 12.756 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.05 | Call | Currency Future | 1,897.0000 | 1,788.0000 | (5.746) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 1,679.0000 | 1,578.0000 | (6.015) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 13.10 | Put | Currency Future | 637.0000 | 708.0000 | 11.146 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.50 | Put | Currency Future | 406.0000 | 459.0000 | 13.054 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.55 | Put | Currency Future | 422.0000 | 477.0000 | 13.033 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.90 | Call | Currency Future | 1,320.0000 | 1,234.0000 | (6.515) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.90 | Put | Currency Future | 550.0000 | 614.0000 | 11.636 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.50 | Call | Currency Future | 1,576.0000 | 1,479.0000 | (6.155) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 13.10 | Call | Currency Future | 1,207.0000 | 1,128.0000 | (6.545) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.55 | Call | Currency Future | 1,542.0000 | 1,447.0000 | (6.161) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.75 | Call | Currency Future | 1,413.0000 | 1,323.0000 | (6.369) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.30 | Call | Currency Future | 1,714.0000 | 1,612.0000 | (5.951) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.30 | Put | Currency Future | 344.0000 | 392.0000 | 13.953 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 359.0000 | 408.0000 | 13.649 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.25 | Call | Currency Future | 1,750.0000 | 1,647.0000 | (5.886) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.75 | Put | Currency Future | 492.0000 | 553.0000 | 12.398 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 359.0000 | 408.0000 | 13.649 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 1,679.0000 | 1,578.0000 | (6.015) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.65 | Call | Currency Future | 1,477.0000 | 1,384.0000 | (6.297) | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.25 | Put | Currency Future | 330.0000 | 377.0000 | 14.242 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/06/12 | 12.65 | Put | Currency Future | 456.0000 | 514.0000 | 12.719 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/09/14 | | | Currency Future | 13.8916 | 13.7398 | (1.093) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 960.0000 | 1,050.0000 | 9.375 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,694.0000 | 1,799.0000 | 6.198 | 0 | 0 | 0 |
| 28/01/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,570.0000 | 1,672.0000 | 6.497 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/09/14 | 14.85 | Put | Currency Future | 1,855.0000 | 1,964.0000 | 5.876 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 1,452.0000 | 1,390.0000 | (4.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 1,062.0000 | 1,011.0000 | (4.802) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 1,433.0000 | 1,369.0000 | (4.466) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 1,023.0000 | 974.0000 | (4.790) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 1,510.0000 | 1,610.0000 | 6.623 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.05 | Call | Currency Future | 1,202.0000 | 1,145.0000 | (4.742) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,083.0000 | 1,168.0000 | 7.849 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.05 | Put | Currency Future | 1,361.0000 | 1,456.0000 | 6.980 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.60 | Call | Currency Future | 986.0000 | 938.0000 | (4.868) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 1,102.0000 | 1,049.0000 | (4.809) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.15 | Call | Currency Future | 1,164.0000 | 1,109.0000 | (4.725) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,375.0000 | 1,308.0000 | (4.873) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.15 | Put | Currency Future | 1,422.0000 | 1,519.0000 | 6.821 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 1,632.0000 | 1,735.0000 | 6.311 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.25 | Call | Currency Future | 1,122.0000 | 1,069.0000 | (4.724) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 991.0000 | 1,079.0000 | 8.880 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 1,354.0000 | 1,289.0000 | (4.801) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,203.0000 | 1,292.0000 | 7.398 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 1,394.0000 | 1,328.0000 | (4.735) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.25 | Put | Currency Future | 1,481.0000 | 1,579.0000 | 6.617 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 1,185.0000 | 1,129.0000 | (4.726) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 1,052.0000 | 1,138.0000 | 8.175 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 1,102.0000 | 1,049.0000 | (4.809) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,112.0000 | 1,199.0000 | 7.824 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,394.0000 | 1,489.0000 | 6.815 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 1,294.0000 | 1,232.0000 | (4.791) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 1,603.0000 | 1,532.0000 | (4.429) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.20 | Put | Currency Future | 1,451.0000 | 1,549.0000 | 6.754 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 1,510.0000 | 1,610.0000 | 6.623 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 1,143.0000 | 1,089.0000 | (4.724) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 811.0000 | 893.0000 | 10.111 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 1,062.0000 | 1,011.0000 | (4.802) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 1,570.0000 | 1,672.0000 | 6.497 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 1,334.0000 | 1,269.0000 | (4.873) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 1,297.0000 | 1,389.0000 | 7.093 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R 2009/09/14 | 14.85 | Call | Currency Future | 896.0000 | 853.0000 | (4.799) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 1,275.0000 | 1,214.0000 | (4.784) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 1,234.0000 | 1,324.0000 | 7.293 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 1,718.0000 | 1,643.0000 | (4.366) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 1,660.0000 | 1,587.0000 | (4.398) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 768.0000 | 847.0000 | 10.286 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 687.0000 | 761.0000 | 10.771 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.75 | Call | Currency Future | 1,314.0000 | 1,251.0000 | (4.795) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 901.0000 | 987.0000 | 9.545 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,492.0000 | 1,427.0000 | (4.357) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 1,238.0000 | 1,179.0000 | (4.766) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 727.0000 | 804.0000 | 10.591 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 1,778.0000 | 1,701.0000 | (4.331) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 1,142.0000 | 1,230.0000 | 7.706 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 1,172.0000 | 1,261.0000 | 7.594 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 1,839.0000 | 1,760.0000 | (4.296) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 901.0000 | 987.0000 | 9.545 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 1,452.0000 | 1,390.0000 | (4.270) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,492.0000 | 1,427.0000 | (4.357) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 1,547.0000 | 1,479.0000 | (4.396) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 855.0000 | 939.0000 | 9.825 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 12.70 | Put | Currency Future | 648.0000 | 720.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,375.0000 | 1,308.0000 | (4.873) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,083.0000 | 1,168.0000 | 7.849 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 960.0000 | 1,050.0000 | 9.375 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 1,329.0000 | 1,422.0000 | 6.998 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 1,220.0000 | 1,162.0000 | (4.754) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 1,414.0000 | 1,348.0000 | (4.668) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 1,022.0000 | 1,108.0000 | 8.415 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,394.0000 | 1,489.0000 | 6.815 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,203.0000 | 1,292.0000 | 7.398 | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 1,294.0000 | 1,232.0000 | (4.791) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 1,185.0000 | 1,129.0000 | (4.726) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 1,257.0000 | 1,197.0000 | (4.773) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 1,257.0000 | 1,197.0000 | (4.773) | 0 | 0 | 0 |
| 28/01/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 1,265.0000 | 1,357.0000 | 7.273 | 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 |
|------------|------------------|------------|--------|-----|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | € / R | 2009/09/14 | 13.90 | Put | Currency Future | 1,265.0000 | 1,357.0000 | 7.273 | 0 | 0 | 0 |
| 28/01/2009 | ALBI | 2009/02/05 | | | Index Future | 292.6700 | 294.3390 | 0.570 | 0.0000 | 0.0000 | 605 |
| 28/01/2009 | ALBI | 2009/05/07 | | | Index Future | 300.1850 | 301.9070 | 0.574 | 0.0000 | 0.0000 | 1 |
| 28/01/2009 | ALBI | 2009/08/06 | | | Index Future | 307.4330 | 309.1290 | 0.552 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | CRD1 | 2009/02/05 | | | Index Future | 124.4080 | 124.6130 | 0.165 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | CRD1 | 2009/05/07 | | | Index Future | 127.5860 | 127.8000 | 0.168 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | CRD1 | 2009/08/06 | | | Index Future | 130.7370 | 130.9610 | 0.171 | 0.0000 | 0.0000 | 2 |
| 28/01/2009 | GOVI | 2009/02/05 | | | jGovi | 294.8035 | 296.2160 | 0.479 | 0.0000 | 0.0000 | 507 |
| 28/01/2009 | GOVI | 2009/05/07 | | | jGovi | 302.3325 | 303.7920 | 0.483 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | GOVI | 2009/08/06 | | | jGovi | 309.8015 | 311.3045 | 0.485 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | ILBI | 2009/02/05 | | | Index Future | 335.6610 | 335.4000 | (0.078) | 0.0000 | 0.0000 | 2 |
| 28/01/2009 | ILBI | 2009/05/07 | | | Index Future | 345.5180 | 345.2490 | (0.078) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J153 | 2010/08/31 | | | jSwap | 9.2530 | 9.2260 | (0.292) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J157 | 2015/09/15 | | | jSwap | 8.5130 | 8.5140 | 0.012 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J186 | 2026/12/21 | | | jSwap | 7.6970 | 7.6810 | (0.208) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J201 | 2014/12/22 | | | jSwap | 8.3100 | 8.3190 | 0.108 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J203 | 2017/09/15 | | | jSwap | 8.4910 | 8.4780 | (0.153) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | J204 | 2018/12/21 | | | jSwap | 8.3050 | 8.2860 | (0.229) | 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 |
|------------|------------------|------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | J207 | 2020/01/15 | | | jSwap | 8.2240 | 8.2030 | (0.255) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JBAR | 2005/12/21 | | | jBar | 11.1420 | 11.0790 | (0.565) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JFRA | 2009/02/05 | | | jFra | 11.0600 | 10.9920 | (0.615) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JFRA | 2009/05/07 | | | jFra | 9.0430 | 8.9840 | (0.652) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JFRA | 2009/08/06 | | | jFra | 7.6260 | 7.6100 | (0.210) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JFRA | 2009/11/05 | | | jFra | 7.2110 | 7.1530 | (0.804) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN02 | 2009/02/05 | | | jNote | 8.1220 | 8.0830 | (0.480) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN02 | 2009/05/07 | | | jNote | 7.6920 | 7.6660 | (0.338) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN02 | 2009/08/06 | | | jNote | 7.5310 | 7.5220 | (0.120) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN05 | 2009/02/05 | | | jNote | 8.1140 | 8.1130 | (0.012) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN05 | 2009/05/07 | | | jNote | 7.9450 | 7.9490 | 0.050 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN05 | 2009/08/06 | | | jNote | 7.8950 | 7.9050 | 0.127 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN10 | 2009/02/05 | | | jNote | 8.1550 | 8.1340 | (0.258) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN10 | 2009/05/07 | | | jNote | 8.0410 | 8.0210 | (0.249) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JN10 | 2009/08/06 | | | jNote | 7.9940 | 7.9760 | (0.225) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JROD | 2009/01/30 | | | jRod | 11.5010 | 11.5020 | 0.009 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JROD | 2009/02/27 | | | jRod | 11.3440 | 11.3340 | (0.088) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | JROD | 2009/03/31 | | | jRod | 11.2550 | 11.2150 | (0.355) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JROD | 2009/04/30 | | | jRod | 11.3170 | 11.2870 | (0.265) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JROD | 2009/05/29 | | | jRod | 11.0800 | 11.0500 | (0.271) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | JROD | 2009/06/30 | | | jRod | 10.7690 | 10.7450 | (0.223) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | OTH1 | 2009/02/05 | | | Index Future | 282.1640 | 284.2060 | 0.724 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | OTH1 | 2009/05/07 | | | Index Future | 289.3700 | 291.4750 | 0.727 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | OTH1 | 2009/08/06 | | | Index Future | 296.5190 | 298.6820 | 0.729 | 0.0000 | 0.0000 | 3 |
| 28/01/2009 | R153 | 2009/02/05 | | | Bond Future | 6.7860 | 6.7910 | 0.074 | 6.9500 | 6.9500 | 7,458 |
| 28/01/2009 | R153 | 2009/02/05 | 10.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/02/05 | 10.00 | Call | Option on Bond Future | 4,791.0000 | 4,784.0000 | (0.146) | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/05/07 | | | Bond Future | 5.8940 | 5.8980 | 0.068 | 0.0000 | 0.0000 | 4,652 |
| 28/01/2009 | R153 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 4,293.0000 | 4,287.0000 | (0.140) | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/08/06 | | | Bond Future | 4.6360 | 4.6380 | 0.043 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 5,573.0000 | 5,571.0000 | (0.036) | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 5,324.0000 | 5,322.0000 | (0.038) | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/11/05 | | | Bond Future | 2.7670 | 2.7670 | - | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 3,086.0000 | 3,086.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/02/05 | | | Bond Future | 7.5210 | 7.4360 | (1.130) | 7.4400 | 7.4400 | 16,453 |
| 28/01/2009 | R157 | 2009/02/05 | 8.25 | Call | Option on Bond Future | 4,402.0000 | 4,890.0000 | 11.086 | 0 | 0 | 1,350 |
| 28/01/2009 | R157 | 2009/02/05 | 8.25 | Put | Option on Bond Future | 56.0000 | 25.0000 | (55.357) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | R157 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 10,006.0000 | 10,525.0000 | 5.187 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/02/05 | 10.00 | Call | Option on Bond Future | 14,034.0000 | 14,553.0000 | 3.698 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/02/05 | 10.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/02/05 | 8.75 | Call | Option on Bond Future | 7,221.0000 | 7,738.0000 | 7.160 | 0 | 0 | 600 |
| 28/01/2009 | R157 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 850 |
| 28/01/2009 | R157 | 2009/02/05 | 8.75 | Put | Option on Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/02/05 | 9.50 | Call | Option on Bond Future | 11,368.0000 | 11,888.0000 | 4.574 | 0 | 0 | 600 |
| 28/01/2009 | R157 | 2009/02/05 | 9.50 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/05/07 | | | Bond Future | 7.3700 | 7.2800 | (1.221) | 0.0000 | 0.0000 | 1,777 |
| 28/01/2009 | R157 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 9,862.0000 | 10,320.0000 | 4.644 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 632.0000 | 554.0000 | (12.342) | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 6,727.0000 | 6,332.0000 | (5.872) | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 1,426.0000 | 1,567.0000 | 9.888 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/05/07 | 7.25 | Call | Option on Bond Future | 3,086.0000 | 3,332.0000 | 7.971 | 0 | 0 | 386 |
| 28/01/2009 | R157 | 2009/05/07 | 7.25 | Put | Option on Bond Future | 3,801.0000 | 3,511.0000 | (7.630) | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/08/06 | | | Bond Future | 7.2880 | 7.1910 | (1.331) | 0.0000 | 0.0000 | 5,000 |
| 28/01/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,281.0000 | 1,176.0000 | (8.197) | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 11,952.0000 | 12,406.0000 | 3.799 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/11/05 | | | Bond Future | 7.2400 | 7.1370 | (1.423) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 6,382.0000 | 6,698.0000 | 4.951 | 0 | 0 | 0 |
| 28/01/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,950.0000 | 4,694.0000 | (5.172) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/02/05 | | | Bond Future | 8.0680 | 7.9310 | (1.698) | 0.0000 | 0.0000 | 9,323 |
| 28/01/2009 | R186 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 10.0000 | 2.0000 | (80.000) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 11,991.0000 | 13,496.0000 | 12.551 | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | | | Bond Future | 7.9860 | 7.8450 | (1.766) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 13,005.0000 | 14,188.0000 | 9.097 | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 1,305.0000 | 1,556.0000 | 19.234 | 0 | 0 | 97 |
| 28/01/2009 | R186 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,581.0000 | 2,202.0000 | (14.684) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 19,345.0000 | 18,033.0000 | (6.782) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | 8.00 | Put | Option on Bond Future | 6,498.0000 | 5,759.0000 | (11.373) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/05/07 | 8.00 | Call | Option on Bond Future | 6,651.0000 | 7,475.0000 | 12.389 | 0 | 0 | 2,500 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | R186 | 2009/08/06 | | | Bond Future | 7.9430 | 7.7970 | (1.838) | 0.0000 | 0.0000 | 2,500 |
| 28/01/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 15,870.0000 | 17,012.0000 | 7.196 | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 5,055.0000 | 4,582.0000 | (9.357) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/11/05 | | | Bond Future | 7.9160 | 7.7660 | (1.895) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 9,672.0000 | 10,467.0000 | 8.220 | 0 | 0 | 5,000 |
| 28/01/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 14,330.0000 | 13,474.0000 | (5.973) | 0 | 0 | 0 |
| 28/01/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 6,900.0000 | 6,386.0000 | (7.449) | 0 | 0 | 5,000 |
| 28/01/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 17,927.0000 | 19,063.0000 | 6.337 | 0 | 0 | 0 |
| 28/01/2009 | R196 | 2009/02/05 | | | Bond Future | 11.1990 | 11.1950 | (0.036) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R196 | 2009/02/05 | 10.75 | Call | Option on Bond Future | 316.0000 | 297.0000 | (6.013) | 0 | 0 | 0 |
| 28/01/2009 | R196 | 2009/02/05 | 10.75 | Put | Option on Bond Future | 339.0000 | 320.0000 | (5.605) | 0 | 0 | 0 |
| 28/01/2009 | R196 | 2009/05/07 | | | Bond Future | 11.6040 | 11.4710 | (1.146) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R196 | 2009/05/07 | 11.00 | Put | Option on Bond Future | 205.0000 | 174.0000 | (15.122) | 0 | 0 | 0 |
| 28/01/2009 | R196 | 2009/05/07 | 11.00 | Call | Option on Bond Future | 26.0000 | 35.0000 | 34.615 | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/02/05 | | | Bond Future | 7.6450 | 7.5710 | (0.968) | 0.0000 | 0.0000 | 2 |
| 28/01/2009 | R201 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 7,368.0000 | 7,725.0000 | 4.845 | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/05/07 | | | Bond Future | 7.4550 | 7.3770 | (1.046) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R201 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 376.0000 | 331.0000 | (11.968) | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 8,379.0000 | 8,701.0000 | 3.843 | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/08/06 | | | Bond Future | 7.3360 | 7.2510 | (1.159) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,228.0000 | 9,542.0000 | 3.403 | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 976.0000 | 903.0000 | (7.480) | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/11/05 | | | Bond Future | 7.2420 | 7.1510 | (1.257) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,908.0000 | 3,728.0000 | (4.606) | 0 | 0 | 0 |
| 28/01/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 5,029.0000 | 5,248.0000 | 4.355 | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/02/05 | | | Bond Future | 7.9830 | 7.9070 | (0.952) | 0.0000 | 0.0000 | 38 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | R203 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 7,479.0000 | 7,951.0000 | 6.311 | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/05/07 | | | Bond Future | 7.8560 | 7.7760 | (1.018) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R203 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 7,889.0000 | 8,267.0000 | 4.791 | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,173.0000 | 1,059.0000 | (9.719) | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/08/06 | | | Bond Future | 7.7820 | 7.6990 | (1.067) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,960.0000 | 1,834.0000 | (6.429) | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 10,344.0000 | 10,720.0000 | 3.635 | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/11/05 | | | Bond Future | 7.7360 | 7.6480 | (1.138) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 5,586.0000 | 5,837.0000 | 4.493 | 0 | 0 | 0 |
| 28/01/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,993.0000 | 6,722.0000 | (3.875) | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/02/05 | | | Bond Future | 7.9840 | 7.8980 | (1.077) | 0.0000 | 0.0000 | 9 |
| 28/01/2009 | R204 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 8,083.0000 | 8,665.0000 | 7.200 | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/05/07 | | | Bond Future | 7.8710 | 7.7810 | (1.143) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R204 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,313.0000 | 1,173.0000 | (10.663) | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,516.0000 | 8,981.0000 | 5.460 | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/08/06 | | | Bond Future | 7.8090 | 7.7140 | (1.217) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 11,176.0000 | 11,649.0000 | 4.232 | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,206.0000 | 2,049.0000 | (7.117) | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/11/05 | | | Bond Future | 7.7660 | 7.6680 | (1.262) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 6,109.0000 | 6,417.0000 | 5.042 | 0 | 0 | 0 |
| 28/01/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 7,859.0000 | 7,527.0000 | (4.224) | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/02/05 | | | Bond Future | 7.6920 | 7.6400 | (0.676) | 0.0000 | 0.0000 | 1,730 |
| 28/01/2009 | R206 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 6,029.0000 | 6,239.0000 | 3.483 | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/05/07 | | | Bond Future | 7.4840 | 7.4270 | (0.762) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | R206 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 448.0000 | 410.0000 | (8.482) | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 6,138.0000 | 6,322.0000 | 2.998 | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/08/06 | | | Bond Future | 7.3500 | 7.2870 | (0.857) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,599.0000 | 7,788.0000 | 2.487 | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 802.0000 | 755.0000 | (5.860) | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/11/05 | | | Bond Future | 7.2390 | 7.1710 | (0.939) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,085.0000 | 4,215.0000 | 3.182 | 0 | 0 | 0 |
| 28/01/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,157.0000 | 3,045.0000 | (3.548) | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/02/05 | | | Bond Future | 8.0960 | 7.9800 | (1.433) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R207 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 7,514.0000 | 8,316.0000 | 10.673 | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/05/07 | | | Bond Future | 7.9980 | 7.8770 | (1.513) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R207 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,162.0000 | 8,786.0000 | 7.645 | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,615.0000 | 1,406.0000 | (12.941) | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/08/06 | | | Bond Future | 7.9460 | 7.8200 | (1.586) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 10,939.0000 | 11,570.0000 | 5.768 | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,611.0000 | 2,384.0000 | (8.694) | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/11/05 | | | Bond Future | 7.9110 | 7.7800 | (1.656) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 5,936.0000 | 6,351.0000 | 6.991 | 0 | 0 | 0 |
| 28/01/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,741.0000 | 8,274.0000 | (5.343) | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/02/05 | | | Bond Future | 8.2060 | 8.0770 | (1.572) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R208 | 2009/02/05 | 8.75 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/02/05 | 8.75 | Call | Option on Bond Future | 3,716.0000 | 4,629.0000 | 24.569 | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/05/07 | | | Bond Future | 8.1130 | 7.9830 | (1.602) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R208 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 2,393.0000 | 2,095.0000 | (12.453) | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 6,720.0000 | 7,340.0000 | 9.226 | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/08/06 | | | Bond Future | 8.0730 | 7.9440 | (1.598) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,962.0000 | 2,707.0000 | (8.609) | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 10,690.0000 | 11,339.0000 | 6.071 | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/11/05 | | | Bond Future | 8.1030 | 7.9720 | (1.617) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 8,794.0000 | 8,327.0000 | (5.310) | 0 | 0 | 0 |
| 28/01/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 6,329.0000 | 6,766.0000 | 6.905 | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/02/05 | | | Bond Future | 7.7700 | 7.6130 | (2.021) | 7.6300 | 7.6300 | 5,545 |
| 28/01/2009 | R209 | 2009/02/05 | 9.00 | Call | Option on Bond Future | 10,664.0000 | 12,208.0000 | 14.479 | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/02/05 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/05/07 | | | Bond Future | 7.7010 | 7.5410 | (2.078) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R209 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 12,903.0000 | 14,210.0000 | 10.129 | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,582.0000 | 1,298.0000 | (17.952) | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/08/06 | | | Bond Future | 7.6620 | 7.4980 | (2.140) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 13,893.0000 | 15,086.0000 | 8.587 | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 4,181.0000 | 3,733.0000 | (10.715) | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/11/05 | | | Bond Future | 7.6370 | 7.4690 | (2.200) | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 8,556.0000 | 9,401.0000 | 9.876 | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 12,518.0000 | 11,678.0000 | (6.710) | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 14,208.0000 | 13,301.0000 | (6.384) | 0 | 0 | 0 |
| 28/01/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 7,529.0000 | 8,307.0000 | 10.333 | 0 | 0 | 5,000 |
| 28/01/2009 | TRT1 | 2009/02/05 | | | Index Future | 291.0160 | 292.4230 | 0.483 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | TRT1 | 2009/05/07 | | | Index Future | 298.4480 | 299.9030 | 0.488 | 0.0000 | 0.0000 | 0 |
| 28/01/2009 | TRT1 | 2009/08/06 | | | Index Future | 305.8210 | 307.3190 | 0.490 | 0.0000 | 0.0000 | 100 |
| 28/01/2009 | ZAAD | 2009/03/16 | | | Currency Future | 6.7153 | 6.6707 | (0.664) | 6.7400 | 6.6700 | 8,174 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.50 | Put | Currency Future | 148.0000 | 163.0000 | 10.135 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.50 | Call | Currency Future | 68.0000 | 60.0000 | (11.765) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.00 | Put | Currency Future | 464.0000 | 493.0000 | 6.250 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 226.0000 | 247.0000 | 9.292 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 390.0000 | 416.0000 | 6.667 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 320.0000 | 344.0000 | 7.500 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.50 | Call | Currency Future | 363.0000 | 334.0000 | (7.989) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 292.0000 | 268.0000 | (8.219) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 256.0000 | 278.0000 | 8.594 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.95 | Put | Currency Future | 1,258.0000 | 1,300.0000 | 3.339 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 313.0000 | 288.0000 | (7.987) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.50 | Put | Currency Future | 852.0000 | 890.0000 | 4.460 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 272.0000 | 249.0000 | (8.456) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.00 | Call | Currency Future | 180.0000 | 164.0000 | (8.889) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 236.0000 | 215.0000 | (8.898) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 205.0000 | 187.0000 | (8.780) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.65 | Put | Currency Future | 983.0000 | 1,022.0000 | 3.967 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 198.0000 | 217.0000 | 9.596 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.55 | Put | Currency Future | 895.0000 | 933.0000 | 4.246 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.05 | Put | Currency Future | 1,353.0000 | 1,395.0000 | 3.104 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 198.0000 | 217.0000 | 9.596 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 503.0000 | 533.0000 | 5.964 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.75 | Put | Currency Future | 287.0000 | 310.0000 | 8.014 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 292.0000 | 268.0000 | (8.219) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.55 | Call | Currency Future | 61.0000 | 54.0000 | (11.475) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.05 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 205.0000 | 187.0000 | (8.780) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.80 | Call | Currency Future | 34.0000 | 30.0000 | (11.765) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 427.0000 | 454.0000 | 6.323 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.75 | Call | Currency Future | 253.0000 | 231.0000 | (8.696) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 226.0000 | 247.0000 | 9.292 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.45 | Call | Currency Future | 75.0000 | 67.0000 | (10.667) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 390.0000 | 416.0000 | 6.667 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.80 | Put | Currency Future | 1,119.0000 | 1,159.0000 | 3.575 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 168.0000 | 153.0000 | (8.929) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 313.0000 | 288.0000 | (7.987) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 192.0000 | 175.0000 | (8.854) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.45 | Put | Currency Future | 810.0000 | 847.0000 | 4.568 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.85 | Put | Currency Future | 1,165.0000 | 1,206.0000 | 3.519 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 538.0000 | 569.0000 | 5.762 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/03/16 | 7.85 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 153.0000 | 139.0000 | (9.150) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 427.0000 | 454.0000 | 6.323 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.25 | Call | Currency Future | 114.0000 | 103.0000 | (9.649) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 54.0000 | 60.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 192.0000 | 175.0000 | (8.854) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 236.0000 | 215.0000 | (8.898) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 127.0000 | 140.0000 | 10.236 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,211.0000 | 1,253.0000 | 3.468 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 688.0000 | 722.0000 | 4.942 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.65 | Call | Currency Future | 48.0000 | 43.0000 | (10.417) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 611.0000 | 644.0000 | 5.401 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.35 | Call | Currency Future | 456.0000 | 422.0000 | (7.456) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.00 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 108.0000 | 120.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.85 | Put | Currency Future | 354.0000 | 380.0000 | 7.345 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.10 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 84.0000 | 75.0000 | (10.714) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.10 | Put | Currency Future | 1,401.0000 | 1,443.0000 | 2.998 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.25 | Put | Currency Future | 649.0000 | 682.0000 | 5.085 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.35 | Put | Currency Future | 91.0000 | 102.0000 | 12.088 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.20 | Call | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 569.0000 | 531.0000 | (6.678) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 769.0000 | 804.0000 | 4.551 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.75 | Put | Currency Future | 1,073.0000 | 1,113.0000 | 3.728 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.35 | Call | Currency Future | 93.0000 | 84.0000 | (9.677) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 423.0000 | 391.0000 | (7.565) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 688.0000 | 722.0000 | 4.942 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.25 | Put | Currency Future | 64.0000 | 72.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.75 | Call | Currency Future | 38.0000 | 34.0000 | (10.526) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 569.0000 | 531.0000 | (6.678) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.25 | Call | Currency Future | 529.0000 | 492.0000 | (6.994) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.20 | Put | Currency Future | 1,497.0000 | 1,540.0000 | 2.872 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/03/16 | 6.10 | Put | Currency Future | 37.0000 | 42.0000 | 13.514 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 139.0000 | 126.0000 | (9.353) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 337.0000 | 309.0000 | (8.309) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.95 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.35 | Put | Currency Future | 728.0000 | 763.0000 | 4.808 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 153.0000 | 139.0000 | (9.150) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.30 | Call | Currency Future | 492.0000 | 456.0000 | (7.317) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 8.00 | Put | Currency Future | 1,305.0000 | 1,347.0000 | 3.218 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.10 | Call | Currency Future | 652.0000 | 613.0000 | (5.982) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 103.0000 | 93.0000 | (9.709) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 172.0000 | 189.0000 | 9.884 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 538.0000 | 569.0000 | 5.762 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 574.0000 | 606.0000 | 5.575 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.60 | Put | Currency Future | 939.0000 | 977.0000 | 4.047 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 5.90 | Call | Currency Future | 831.0000 | 789.0000 | (5.054) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 139.0000 | 126.0000 | (9.353) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.30 | Put | Currency Future | 77.0000 | 86.0000 | 11.688 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.70 | Call | Currency Future | 43.0000 | 38.0000 | (11.628) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 54.0000 | 60.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 103.0000 | 93.0000 | (9.709) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.70 | Put | Currency Future | 1,028.0000 | 1,067.0000 | 3.794 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 5.90 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 611.0000 | 644.0000 | 5.401 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 108.0000 | 120.0000 | 11.111 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 392.0000 | 361.0000 | (7.908) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.60 | Call | Currency Future | 54.0000 | 48.0000 | (11.111) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 574.0000 | 606.0000 | 5.575 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 503.0000 | 533.0000 | 5.964 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 172.0000 | 189.0000 | 9.884 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,211.0000 | 1,253.0000 | 3.468 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 337.0000 | 309.0000 | (8.309) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.85 | Call | Currency Future | 220.0000 | 200.0000 | (9.091) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 392.0000 | 361.0000 | (7.908) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 84.0000 | 75.0000 | (10.714) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 423.0000 | 391.0000 | (7.565) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 769.0000 | 804.0000 | 4.551 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 168.0000 | 153.0000 | (8.929) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 127.0000 | 140.0000 | 10.236 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 256.0000 | 278.0000 | 8.594 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 272.0000 | 249.0000 | (8.456) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 320.0000 | 344.0000 | 7.500 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.05 | Call | Currency Future | 696.0000 | 655.0000 | (5.891) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.05 | Put | Currency Future | 31.0000 | 35.0000 | 12.903 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 5.95 | Put | Currency Future | 20.0000 | 23.0000 | 15.000 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 610.0000 | 571.0000 | (6.393) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 45.0000 | 51.0000 | 13.333 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 610.0000 | 571.0000 | (6.393) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 45.0000 | 51.0000 | 13.333 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.00 | Call | Currency Future | 740.0000 | 699.0000 | (5.541) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 5.95 | Call | Currency Future | 785.0000 | 744.0000 | (5.223) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/03/16 | 6.00 | Put | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | | | Currency Future | 6.8161 | 6.7675 | (0.713) | 0.0000 | 0.0000 | 920 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,150.0000 | 1,188.0000 | 3.304 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 606.0000 | 574.0000 | (5.281) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 372.0000 | 351.0000 | (5.645) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 419.0000 | 395.0000 | (5.728) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 470.0000 | 494.0000 | 5.106 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 436.0000 | 412.0000 | (5.505) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 502.0000 | 528.0000 | 5.179 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 148.0000 | 137.0000 | (7.432) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 240.0000 | 256.0000 | 6.667 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 317.0000 | 338.0000 | 6.625 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 678.0000 | 707.0000 | 4.277 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,231.0000 | 1,270.0000 | 3.168 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 222.0000 | 209.0000 | (5.856) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 534.0000 | 505.0000 | (5.431) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 327.0000 | 308.0000 | (5.810) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 606.0000 | 633.0000 | 4.455 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 436.0000 | 412.0000 | (5.505) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 454.0000 | 429.0000 | (5.507) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 166.0000 | 155.0000 | (6.627) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 956.0000 | 991.0000 | 3.661 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 344.0000 | 325.0000 | (5.523) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 358.0000 | 338.0000 | (5.587) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 386.0000 | 365.0000 | (5.440) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 102.0000 | 94.0000 | (7.843) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 642.0000 | 670.0000 | 4.361 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 502.0000 | 528.0000 | 5.179 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 438.0000 | 462.0000 | 5.479 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 187.0000 | 175.0000 | (6.417) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,399.0000 | 1,440.0000 | 2.931 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 376.0000 | 399.0000 | 6.117 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 711.0000 | 740.0000 | 4.079 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 407.0000 | 430.0000 | 5.651 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 1,032.0000 | 1,068.0000 | 3.488 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,071.0000 | 1,107.0000 | 3.361 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,486.0000 | 1,527.0000 | 2.759 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 492.0000 | 466.0000 | (5.285) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 344.0000 | 325.0000 | (5.523) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 473.0000 | 448.0000 | (5.285) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,573.0000 | 1,615.0000 | 2.670 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 994.0000 | 1,029.0000 | 3.521 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 454.0000 | 429.0000 | (5.507) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 102.0000 | 94.0000 | (7.843) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 678.0000 | 707.0000 | 4.277 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 438.0000 | 462.0000 | 5.479 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,314.0000 | 1,354.0000 | 3.044 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 89.0000 | 83.0000 | (6.742) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 470.0000 | 494.0000 | 5.106 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 402.0000 | 380.0000 | (5.473) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,486.0000 | 1,527.0000 | 2.759 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,150.0000 | 1,188.0000 | 3.304 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 198.0000 | 186.0000 | (6.061) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 115.0000 | 107.0000 | (6.957) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 148.0000 | 137.0000 | (7.432) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 492.0000 | 466.0000 | (5.285) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 419.0000 | 395.0000 | (5.728) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 956.0000 | 991.0000 | 3.661 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 606.0000 | 574.0000 | (5.281) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,231.0000 | 1,270.0000 | 3.168 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 556.0000 | 526.0000 | (5.396) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 222.0000 | 209.0000 | (5.856) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 278.0000 | 261.0000 | (6.115) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 376.0000 | 399.0000 | 6.117 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 290.0000 | 309.0000 | 6.552 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 812.0000 | 844.0000 | 3.941 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 166.0000 | 155.0000 | (6.627) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 580.0000 | 550.0000 | (5.172) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 290.0000 | 309.0000 | 6.552 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 249.0000 | 234.0000 | (6.024) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 210.0000 | 197.0000 | (6.190) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 240.0000 | 256.0000 | 6.667 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 263.0000 | 247.0000 | (6.084) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.25 | Call | Currency Future | 310.0000 | 292.0000 | (5.806) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 556.0000 | 526.0000 | (5.396) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 149.0000 | 161.0000 | 8.054 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 744.0000 | 774.0000 | 4.032 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 847.0000 | 880.0000 | 3.896 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 263.0000 | 247.0000 | (6.084) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 777.0000 | 809.0000 | 4.118 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 131.0000 | 121.0000 | (7.634) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 766.0000 | 729.0000 | (4.830) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 847.0000 | 880.0000 | 3.896 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 512.0000 | 486.0000 | (5.078) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 777.0000 | 809.0000 | 4.118 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 883.0000 | 916.0000 | 3.737 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 919.0000 | 953.0000 | 3.700 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 346.0000 | 368.0000 | 6.358 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 235.0000 | 221.0000 | (5.957) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 264.0000 | 282.0000 | 6.818 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 633.0000 | 600.0000 | (5.213) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 696.0000 | 661.0000 | (5.029) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 606.0000 | 633.0000 | 4.455 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 217.0000 | 233.0000 | 7.373 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 294.0000 | 276.0000 | (6.122) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 294.0000 | 276.0000 | (6.122) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 372.0000 | 351.0000 | (5.645) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 570.0000 | 597.0000 | 4.737 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 327.0000 | 308.0000 | (5.810) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 180.0000 | 193.0000 | 7.222 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 711.0000 | 740.0000 | 4.079 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 633.0000 | 600.0000 | (5.213) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 217.0000 | 233.0000 | 7.373 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 187.0000 | 175.0000 | (6.417) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 346.0000 | 368.0000 | 6.358 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,071.0000 | 1,107.0000 | 3.361 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 512.0000 | 486.0000 | (5.078) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 536.0000 | 562.0000 | 4.851 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 536.0000 | 562.0000 | 4.851 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 402.0000 | 380.0000 | (5.473) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 662.0000 | 628.0000 | (5.136) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 877.0000 | 838.0000 | (4.447) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 802.0000 | 764.0000 | (4.738) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 136.0000 | 147.0000 | 8.088 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 196.0000 | 211.0000 | 7.653 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 730.0000 | 694.0000 | (4.932) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 111.0000 | 120.0000 | 8.108 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 802.0000 | 764.0000 | (4.738) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 136.0000 | 147.0000 | 8.088 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 164.0000 | 177.0000 | 7.927 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 916.0000 | 876.0000 | (4.367) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 696.0000 | 661.0000 | (5.029) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 180.0000 | 193.0000 | 7.222 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 123.0000 | 133.0000 | 8.130 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 766.0000 | 729.0000 | (4.830) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 839.0000 | 801.0000 | (4.529) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 100.0000 | 109.0000 | 9.000 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 149.0000 | 161.0000 | 8.054 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.9045 | 6.8562 | (0.700) | 0.0000 | 0.0000 | 51 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 320.0000 | 337.0000 | 5.313 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 858.0000 | 886.0000 | 3.263 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 431.0000 | 452.0000 | 4.872 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 462.0000 | 442.0000 | (4.329) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 619.0000 | 643.0000 | 3.877 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 540.0000 | 517.0000 | (4.259) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 686.0000 | 658.0000 | (4.082) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 495.0000 | 473.0000 | (4.444) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 610.0000 | 584.0000 | (4.262) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 775.0000 | 744.0000 | (4.000) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 667.0000 | 640.0000 | (4.048) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 591.0000 | 566.0000 | (4.230) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 555.0000 | 577.0000 | 3.964 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 431.0000 | 452.0000 | 4.872 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 402.0000 | 422.0000 | 4.975 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 720.0000 | 745.0000 | 3.472 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 685.0000 | 710.0000 | 3.650 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 836.0000 | 804.0000 | (3.828) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 706.0000 | 678.0000 | (3.966) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 586.0000 | 610.0000 | 4.096 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 727.0000 | 698.0000 | (3.989) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 790.0000 | 817.0000 | 3.418 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 755.0000 | 781.0000 | 3.444 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 573.0000 | 549.0000 | (4.188) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 320.0000 | 337.0000 | 5.313 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 751.0000 | 720.0000 | (4.128) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 685.0000 | 710.0000 | 3.650 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 775.0000 | 744.0000 | (4.000) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 462.0000 | 483.0000 | 4.545 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 282.0000 | 298.0000 | 5.674 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 629.0000 | 602.0000 | (4.293) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 373.0000 | 392.0000 | 5.094 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 346.0000 | 364.0000 | 5.202 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 462.0000 | 483.0000 | 4.545 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 649.0000 | 622.0000 | (4.160) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 524.0000 | 502.0000 | (4.198) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 428.0000 | 409.0000 | (4.439) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 619.0000 | 643.0000 | 3.877 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 509.0000 | 487.0000 | (4.322) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 524.0000 | 546.0000 | 4.198 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 586.0000 | 610.0000 | 4.096 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 629.0000 | 602.0000 | (4.293) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 686.0000 | 658.0000 | (4.082) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 591.0000 | 566.0000 | (4.230) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 494.0000 | 516.0000 | 4.453 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 826.0000 | 854.0000 | 3.390 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 790.0000 | 817.0000 | 3.418 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 540.0000 | 517.0000 | (4.259) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 556.0000 | 532.0000 | (4.317) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 481.0000 | 460.0000 | (4.366) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 428.0000 | 409.0000 | (4.439) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 720.0000 | 745.0000 | 3.472 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 524.0000 | 546.0000 | 4.198 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 755.0000 | 781.0000 | 3.444 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 495.0000 | 473.0000 | (4.444) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 990.0000 | 1,021.0000 | 3.131 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 395.0000 | 377.0000 | (4.557) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 923.0000 | 952.0000 | 3.142 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 667.0000 | 640.0000 | (4.048) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 379.0000 | 362.0000 | (4.485) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 890.0000 | 919.0000 | 3.258 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 445.0000 | 425.0000 | (4.494) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 1,025.0000 | 1,056.0000 | 3.024 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 956.0000 | 986.0000 | 3.138 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 411.0000 | 392.0000 | (4.623) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 524.0000 | 502.0000 | (4.198) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 858.0000 | 886.0000 | 3.263 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 462.0000 | 442.0000 | (4.329) | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 923.0000 | 952.0000 | 3.142 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 509.0000 | 487.0000 | (4.322) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/01/2009 | ZAAD 2009/09/14 | 7.00 | Put | Currency Future | 652.0000 | 676.0000 | 3.681 | 0 | 0 | 0 |
| 28/01/2009 | ZAAD 2009/09/14 | 6.95 | Call | Currency Future | 573.0000 | 549.0000 | (4.188) | 0 | 0 | 0 |

Grand Total: **421,149**