



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/02/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | | | Currency Future | 10.1527 | 10.0945 | (0.573) | 10.2600 | 9.9600 | 174,480 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 313.0000 | 283.0000 | (9.585) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 477.0000 | 438.0000 | (8.176) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 278.0000 | 250.0000 | (10.072) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 426.0000 | 456.0000 | 7.042 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.95 | Put | Currency Future | 27.0000 | 15.0000 | (44.444) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 12.30 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 353.0000 | 320.0000 | (9.348) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 272.0000 | 296.0000 | 8.824 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 460.0000 | 491.0000 | 6.739 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 1,955.0000 | 1,895.0000 | (3.069) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 330.0000 | 357.0000 | 8.182 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 361.0000 | 388.0000 | 7.479 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 12.30 | Put | Currency Future | 2,161.0000 | 2,220.0000 | 2.730 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 262.0000 | 236.0000 | (9.924) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.40 | Put | Currency Future | 1,319.0000 | 1,376.0000 | 4.321 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 332.0000 | 301.0000 | (9.337) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 175.0000 | 193.0000 | 10.286 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 847.0000 | 885.0000 | 4.486 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,465.0000 | 1,400.0000 | (4.437) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 477.0000 | 438.0000 | (8.176) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 149.0000 | 129.0000 | (13.423) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.60 | Put | Currency Future | 1,498.0000 | 1,556.0000 | 3.872 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,054.0000 | 1,995.0000 | (2.872) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 375.0000 | 341.0000 | (9.067) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.75 | Put | Currency Future | 15.0000 | 7.0000 | (53.333) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,513.0000 | 1,449.0000 | (4.230) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.00 | Call | Currency Future | 2,153.0000 | 2,095.0000 | (2.694) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.75 | Call | Currency Future | 1,417.0000 | 1,351.0000 | (4.658) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.00 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 105.0000 | 122.0000 | 16.190 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.45 | Call | Currency Future | 66.0000 | 65.0000 | (1.515) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.40 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.95 | Call | Currency Future | 135.0000 | 115.0000 | (14.815) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.25 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,089.0000 | 1,019.0000 | (6.428) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,104.0000 | 2,045.0000 | (2.804) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 13.0000 | 5.0000 | (61.538) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 79.0000 | 95.0000 | 20.253 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 272.0000 | 296.0000 | 8.824 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 1,955.0000 | 1,895.0000 | (3.069) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 608.0000 | 566.0000 | (6.908) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,063.0000 | 1,103.0000 | 3.763 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 92.0000 | 108.0000 | 17.391 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 375.0000 | 341.0000 | (9.067) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,004.0000 | 1,945.0000 | (2.944) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 43.0000 | 34.0000 | (20.930) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 300.0000 | 326.0000 | 8.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 644.0000 | 602.0000 | (6.522) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.95 | Put | Currency Future | 932.0000 | 971.0000 | 4.185 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.45 | Put | Currency Future | 1,363.0000 | 1,420.0000 | 4.182 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 155.0000 | 172.0000 | 10.968 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 495.0000 | 528.0000 | 6.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,370.0000 | 1,303.0000 | (4.891) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 8.25 | Call | Currency Future | 1,905.0000 | 1,845.0000 | (3.150) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 995.0000 | 929.0000 | (6.633) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 422.0000 | 386.0000 | (8.531) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 247.0000 | 222.0000 | (10.121) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 17.0000 | 8.0000 | (52.941) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 1,806.0000 | 1,746.0000 | (3.322) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,089.0000 | 1,019.0000 | (6.428) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 219.0000 | 241.0000 | 10.046 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 332.0000 | 301.0000 | (9.337) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.75 | Call | Currency Future | 167.0000 | 145.0000 | (13.174) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.40 | Call | Currency Future | 71.0000 | 71.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 1,856.0000 | 1,795.0000 | (3.287) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 644.0000 | 679.0000 | 5.435 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 175.0000 | 193.0000 | 10.286 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.60 | Call | Currency Future | 51.0000 | 51.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 353.0000 | 320.0000 | (9.348) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 115.0000 | 97.0000 | (15.652) | 0 | 0 | 2,500 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.75 | Put | Currency Future | 764.0000 | 801.0000 | 4.843 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,562.0000 | 1,498.0000 | (4.097) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 11.0000 | 4.0000 | (63.636) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 278.0000 | 250.0000 | (10.072) | 0 | 0 | 1,500 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.55 | Call | Currency Future | 682.0000 | 640.0000 | (6.158) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 50.0000 | 47.0000 | (6.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,054.0000 | 1,995.0000 | (2.872) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 37.0000 | 25.0000 | (32.432) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 197.0000 | 174.0000 | (11.675) | 0 | 0 | 2,500 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 426.0000 | 456.0000 | 7.042 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 902.0000 | 841.0000 | (6.763) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,610.0000 | 1,547.0000 | (3.913) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 361.0000 | 388.0000 | 7.479 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 330.0000 | 357.0000 | 8.182 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 7.90 | Call | Currency Future | 2,253.0000 | 2,195.0000 | (2.574) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,708.0000 | 1,646.0000 | (3.630) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,323.0000 | 1,254.0000 | (5.215) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 508.0000 | 466.0000 | (8.268) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 186.0000 | 164.0000 | (11.828) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 313.0000 | 283.0000 | (9.585) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.50 | Call | Currency Future | 220.0000 | 196.0000 | (10.909) | 0 | 0 | 10,000 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.00 | Put | Currency Future | 245.0000 | 268.0000 | 9.388 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 20.0000 | 10.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 58.0000 | 63.0000 | 8.621 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 300.0000 | 326.0000 | 8.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.50 | Put | Currency Future | 568.0000 | 602.0000 | 5.986 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.00 | Call | Currency Future | 397.0000 | 362.0000 | (8.816) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 683.0000 | 719.0000 | 5.271 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.50 | Call | Currency Future | 1,659.0000 | 1,597.0000 | (3.737) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.95 | Call | Currency Future | 1,230.0000 | 1,159.0000 | (5.772) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 24.0000 | 12.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 43.0000 | 34.0000 | (20.930) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,104.0000 | 2,045.0000 | (2.804) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 902.0000 | 841.0000 | (6.763) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 262.0000 | 236.0000 | (9.924) | 0 | 0 | 5,000 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.50 | Put | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 50.0000 | 47.0000 | (6.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 422.0000 | 386.0000 | (8.531) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 889.0000 | 927.0000 | 4.274 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 92.0000 | 108.0000 | 17.391 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 805.0000 | 842.0000 | 4.596 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,513.0000 | 1,449.0000 | (4.230) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,276.0000 | 1,207.0000 | (5.408) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 508.0000 | 466.0000 | (8.268) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 683.0000 | 719.0000 | 5.271 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 11.0000 | 4.0000 | (63.636) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 811.0000 | 758.0000 | (6.535) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 186.0000 | 164.0000 | (11.828) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,323.0000 | 1,254.0000 | (5.215) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,465.0000 | 1,400.0000 | (4.437) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 155.0000 | 172.0000 | 10.968 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.00 | Call | Currency Future | 128.0000 | 109.0000 | (14.844) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,562.0000 | 1,498.0000 | (4.097) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 20.0000 | 10.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.00 | Put | Currency Future | 975.0000 | 1,014.0000 | 4.000 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 1,806.0000 | 1,746.0000 | (3.322) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 13.0000 | 5.0000 | (61.538) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 573.0000 | 532.0000 | (7.155) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 142.0000 | 122.0000 | (14.085) | 0 | 0 | 3,500 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 17.0000 | 8.0000 | (52.941) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 120.0000 | 137.0000 | 14.167 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 63.0000 | 73.0000 | 15.873 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.50 | Put | Currency Future | 1,408.0000 | 1,465.0000 | 4.048 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 644.0000 | 602.0000 | (6.522) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 142.0000 | 122.0000 | (14.085) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,708.0000 | 1,646.0000 | (3.630) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 24.0000 | 12.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 766.0000 | 717.0000 | (6.397) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 196.0000 | 216.0000 | 10.204 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 460.0000 | 491.0000 | 6.739 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 995.0000 | 929.0000 | (6.633) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,370.0000 | 1,303.0000 | (4.891) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 54.0000 | 54.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 12.00 | Put | Currency Future | 1,872.0000 | 1,930.0000 | 3.098 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,104.0000 | 1,147.0000 | 3.895 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,004.0000 | 1,945.0000 | (2.944) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 856.0000 | 799.0000 | (6.659) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 605.0000 | 640.0000 | 5.785 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,610.0000 | 1,547.0000 | (3.913) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,683.0000 | 1,741.0000 | 3.446 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 37.0000 | 25.0000 | (32.432) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 605.0000 | 640.0000 | 5.785 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 448.0000 | 410.0000 | (8.482) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,063.0000 | 1,103.0000 | 3.763 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 208.0000 | 185.0000 | (11.058) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 889.0000 | 927.0000 | 4.274 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 36.0000 | 36.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.75 | Put | Currency Future | 137.0000 | 154.0000 | 12.409 | 0 | 0 | 2,550 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.50 | Call | Currency Future | 721.0000 | 678.0000 | (5.964) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 158.0000 | 137.0000 | (13.291) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 811.0000 | 758.0000 | (6.535) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.85 | Put | Currency Future | 1,730.0000 | 1,788.0000 | 3.353 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.00 | Call | Currency Future | 1,184.0000 | 1,112.0000 | (6.081) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.25 | Call | Currency Future | 295.0000 | 266.0000 | (9.831) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 12.00 | Call | Currency Future | 24.0000 | 25.0000 | 4.167 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 58.0000 | 63.0000 | 8.621 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.85 | Call | Currency Future | 32.0000 | 33.0000 | 3.125 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 219.0000 | 241.0000 | 10.046 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.75 | Call | Currency Future | 539.0000 | 498.0000 | (7.607) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 247.0000 | 222.0000 | (10.121) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.90 | Put | Currency Future | 1,777.0000 | 1,835.0000 | 3.264 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 197.0000 | 174.0000 | (11.675) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 107.0000 | 92.0000 | (14.019) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 196.0000 | 216.0000 | 10.204 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.90 | Call | Currency Future | 30.0000 | 30.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.50 | Put | Currency Future | 68.0000 | 83.0000 | 22.059 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,104.0000 | 1,147.0000 | 3.895 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,276.0000 | 1,207.0000 | (5.408) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 448.0000 | 410.0000 | (8.482) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 115.0000 | 97.0000 | (15.652) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 644.0000 | 679.0000 | 5.435 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.70 | Call | Currency Future | 43.0000 | 43.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 107.0000 | 92.0000 | (14.019) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 120.0000 | 137.0000 | 14.167 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 208.0000 | 185.0000 | (11.058) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.70 | Put | Currency Future | 1,590.0000 | 1,648.0000 | 3.648 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,019.0000 | 1,058.0000 | 3.827 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 36.0000 | 36.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.70 | Call | Currency Future | 176.0000 | 154.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 121.0000 | 103.0000 | (14.876) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,683.0000 | 1,741.0000 | 3.446 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 79.0000 | 95.0000 | 20.253 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 573.0000 | 532.0000 | (7.155) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.75 | Put | Currency Future | 1,636.0000 | 1,695.0000 | 3.606 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.00 | Put | Currency Future | 32.0000 | 17.0000 | (46.875) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 495.0000 | 528.0000 | 6.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.70 | Put | Currency Future | 723.0000 | 760.0000 | 5.118 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.65 | Put | Currency Future | 1,544.0000 | 1,602.0000 | 3.756 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.25 | Put | Currency Future | 1,188.0000 | 1,238.0000 | 4.209 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.40 | Call | Currency Future | 1,757.0000 | 1,696.0000 | (3.472) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 121.0000 | 103.0000 | (14.876) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,019.0000 | 1,058.0000 | 3.827 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.75 | Call | Currency Future | 39.0000 | 39.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.35 | Call | Currency Future | 77.0000 | 74.0000 | (3.896) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.55 | Call | Currency Future | 55.0000 | 55.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 1,856.0000 | 1,795.0000 | (3.287) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.35 | Put | Currency Future | 1,275.0000 | 1,330.0000 | 4.314 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.65 | Call | Currency Future | 46.0000 | 46.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.25 | Put | Currency Future | 392.0000 | 422.0000 | 7.653 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.55 | Put | Currency Future | 1,453.0000 | 1,511.0000 | 3.992 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 856.0000 | 799.0000 | (6.659) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 54.0000 | 54.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.25 | Call | Currency Future | 91.0000 | 83.0000 | (8.791) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 84.0000 | 78.0000 | (7.143) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 1,231.0000 | 1,284.0000 | 4.305 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.50 | Call | Currency Future | 60.0000 | 60.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 84.0000 | 78.0000 | (7.143) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.20 | Put | Currency Future | 1,146.0000 | 1,193.0000 | 4.101 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 805.0000 | 842.0000 | 4.596 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 158.0000 | 137.0000 | (13.291) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 63.0000 | 73.0000 | 15.873 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/03/16 | 11.20 | Call | Currency Future | 99.0000 | 87.0000 | (12.121) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R | 2009/03/16 | 11.30 | Put | Currency Future | 1,231.0000 | 1,284.0000 | 4.305 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 10.45 | Put | Currency Future | 531.0000 | 564.0000 | 6.215 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.45 | Call | Currency Future | 766.0000 | 717.0000 | (6.397) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 10.45 | Call | Currency Future | 233.0000 | 209.0000 | (10.300) | 0 | 0 | 10,000 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.25 | Put | Currency Future | 46.0000 | 40.0000 | (13.043) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.25 | Call | Currency Future | 949.0000 | 885.0000 | (6.744) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.15 | Put | Currency Future | 40.0000 | 29.0000 | (27.500) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.55 | Call | Currency Future | 682.0000 | 640.0000 | (6.158) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.15 | Call | Currency Future | 1,042.0000 | 974.0000 | (6.526) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 10.85 | Call | Currency Future | 149.0000 | 129.0000 | (13.423) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 10.85 | Put | Currency Future | 847.0000 | 885.0000 | 4.486 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.65 | Call | Currency Future | 608.0000 | 566.0000 | (6.908) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/03/16 | 9.65 | Put | Currency Future | 105.0000 | 122.0000 | 16.190 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | | | Currency Future | 10.3158 | 10.2556 | (0.584) | 10.3300 | 10.1100 | 10,232 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.35 | Put | Currency Future | 681.0000 | 715.0000 | 4.993 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 114.0000 | 133.0000 | 16.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.20 | Call | Currency Future | 2,145.0000 | 2,092.0000 | (2.471) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.30 | Put | Currency Future | 650.0000 | 684.0000 | 5.231 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 11.05 | Call | Currency Future | 385.0000 | 389.0000 | 1.039 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 11.20 | Put | Currency Future | 1,225.0000 | 1,290.0000 | 5.306 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 1,480.0000 | 1,439.0000 | (2.770) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.25 | Call | Currency Future | 2,098.0000 | 2,046.0000 | (2.479) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 11.20 | Call | Currency Future | 341.0000 | 346.0000 | 1.466 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 48.0000 | 59.0000 | 22.917 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.25 | Put | Currency Future | 33.0000 | 41.0000 | 24.242 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 9.85 | Call | Currency Future | 860.0000 | 828.0000 | (3.721) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 544.0000 | 539.0000 | (0.919) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 114.0000 | 133.0000 | 16.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.35 | Call | Currency Future | 2,006.0000 | 1,955.0000 | (2.542) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.30 | Call | Currency Future | 666.0000 | 639.0000 | (4.054) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 9.80 | Put | Currency Future | 370.0000 | 397.0000 | 7.297 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 828.0000 | 883.0000 | 6.643 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 10.85 | Call | Currency Future | 450.0000 | 453.0000 | 0.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 8.35 | Put | Currency Future | 40.0000 | 49.0000 | 22.500 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 394.0000 | 422.0000 | 7.107 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 886.0000 | 853.0000 | (3.725) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 647.0000 | 621.0000 | (4.019) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 1,914.0000 | 1,865.0000 | (2.560) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 1,824.0000 | 1,776.0000 | (2.632) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 725.0000 | 698.0000 | (3.724) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.65 | Call | Currency Future | 233.0000 | 240.0000 | 3.004 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 666.0000 | 639.0000 | (4.054) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 560.0000 | 592.0000 | 5.714 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.65 | Put | Currency Future | 1,567.0000 | 1,634.0000 | 4.276 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 58.0000 | 70.0000 | 20.690 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 650.0000 | 684.0000 | 5.231 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 524.0000 | 524.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.50 | Put | Currency Future | 769.0000 | 814.0000 | 5.852 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 143.0000 | 165.0000 | 15.385 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.20 | Put | Currency Future | 29.0000 | 37.0000 | 27.586 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 713.0000 | 748.0000 | 4.909 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.75 | Put | Currency Future | 347.0000 | 373.0000 | 7.493 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.50 | Call | Currency Future | 585.0000 | 570.0000 | (2.564) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.70 | Put | Currency Future | 1,607.0000 | 1,675.0000 | 4.231 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 64.0000 | 77.0000 | 20.313 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 629.0000 | 603.0000 | (4.134) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.25 | Put | Currency Future | 620.0000 | 653.0000 | 5.323 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.75 | Call | Currency Future | 913.0000 | 879.0000 | (3.724) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.60 | Call | Currency Future | 544.0000 | 539.0000 | (0.919) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.70 | Call | Currency Future | 223.0000 | 230.0000 | 3.139 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 76.0000 | 90.0000 | 18.421 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,205.0000 | 1,171.0000 | (2.822) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.85 | Call | Currency Future | 195.0000 | 203.0000 | 4.103 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,132.0000 | 1,100.0000 | (2.827) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 189.0000 | 215.0000 | 13.757 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 1,730.0000 | 1,797.0000 | 3.873 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.75 | Put | Currency Future | 83.0000 | 98.0000 | 18.072 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 798.0000 | 849.0000 | 6.391 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,692.0000 | 1,646.0000 | (2.719) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.15 | Put | Currency Future | 26.0000 | 33.0000 | 26.923 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 355.0000 | 360.0000 | 1.408 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,335.0000 | 1,401.0000 | 4.944 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 1,824.0000 | 1,776.0000 | (2.632) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 858.0000 | 919.0000 | 7.110 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,189.0000 | 1,254.0000 | 5.467 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 301.0000 | 307.0000 | 1.993 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 58.0000 | 70.0000 | 20.690 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 1,399.0000 | 1,359.0000 | (2.859) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.15 | Call | Currency Future | 2,192.0000 | 2,139.0000 | (2.418) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 143.0000 | 165.0000 | 15.385 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.00 | Call | Currency Future | 789.0000 | 758.0000 | (3.929) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 952.0000 | 1,014.0000 | 6.513 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 70.0000 | 83.0000 | 18.571 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.05 | Put | Currency Future | 133.0000 | 154.0000 | 15.789 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.05 | Put | Currency Future | 21.0000 | 27.0000 | 28.571 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,281.0000 | 1,245.0000 | (2.810) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 681.0000 | 715.0000 | 4.993 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.05 | Call | Currency Future | 2,287.0000 | 2,233.0000 | (2.361) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 165.0000 | 189.0000 | 14.545 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.00 | Put | Currency Future | 473.0000 | 502.0000 | 6.131 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.95 | Put | Currency Future | 1,051.0000 | 1,114.0000 | 5.994 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 1,735.0000 | 1,689.0000 | (2.651) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 647.0000 | 621.0000 | (4.019) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 325.0000 | 350.0000 | 7.692 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.95 | Call | Currency Future | 416.0000 | 420.0000 | 0.962 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 1,914.0000 | 1,865.0000 | (2.560) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,359.0000 | 1,321.0000 | (2.796) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 48.0000 | 59.0000 | 22.917 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 468.0000 | 470.0000 | 0.427 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 984.0000 | 1,047.0000 | 6.402 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.75 | Call | Currency Future | 1,648.0000 | 1,604.0000 | (2.670) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,359.0000 | 1,321.0000 | (2.796) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 1,033.0000 | 998.0000 | (3.388) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 450.0000 | 453.0000 | 0.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.00 | Put | Currency Future | 123.0000 | 143.0000 | 16.260 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 267.0000 | 292.0000 | 9.363 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 828.0000 | 883.0000 | 6.643 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,154.0000 | 1,219.0000 | 5.633 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 70.0000 | 83.0000 | 18.571 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 971.0000 | 933.0000 | (3.913) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 984.0000 | 1,047.0000 | 6.402 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.25 | Put | Currency Future | 1,261.0000 | 1,327.0000 | 5.234 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.15 | Put | Currency Future | 154.0000 | 177.0000 | 14.935 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 105.0000 | 124.0000 | 18.095 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,605.0000 | 1,562.0000 | (2.679) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.15 | Call | Currency Future | 1,319.0000 | 1,282.0000 | (2.805) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 305.0000 | 328.0000 | 7.541 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 370.0000 | 374.0000 | 1.081 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 1,480.0000 | 1,439.0000 | (2.770) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.85 | Call | Currency Future | 1,563.0000 | 1,520.0000 | (2.751) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,132.0000 | 1,100.0000 | (2.827) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 706.0000 | 678.0000 | (3.966) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 501.0000 | 531.0000 | 5.988 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.00 | Put | Currency Future | 1,084.0000 | 1,148.0000 | 5.904 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 1,735.0000 | 1,689.0000 | (2.651) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 165.0000 | 189.0000 | 14.545 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 725.0000 | 698.0000 | (3.724) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 590.0000 | 622.0000 | 5.424 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 564.0000 | 554.0000 | (1.773) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.00 | Call | Currency Future | 400.0000 | 404.0000 | 1.000 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.00 | Call | Currency Future | 1,439.0000 | 1,399.0000 | (2.780) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 941.0000 | 906.0000 | (3.719) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 216.0000 | 244.0000 | 12.963 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 767.0000 | 737.0000 | (3.911) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,119.0000 | 1,183.0000 | 5.719 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.75 | Call | Currency Future | 486.0000 | 487.0000 | 0.206 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 419.0000 | 448.0000 | 6.921 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 433.0000 | 436.0000 | 0.693 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.25 | Call | Currency Future | 327.0000 | 333.0000 | 1.835 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.85 | Put | Currency Future | 97.0000 | 115.0000 | 18.557 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 629.0000 | 603.0000 | (4.134) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.70 | Call | Currency Future | 505.0000 | 506.0000 | 0.198 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 90.0000 | 106.0000 | 17.778 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 325.0000 | 350.0000 | 7.692 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 686.0000 | 658.0000 | (4.082) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,373.0000 | 1,439.0000 | 4.807 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.70 | Put | Currency Future | 889.0000 | 950.0000 | 6.862 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,189.0000 | 1,254.0000 | 5.467 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,281.0000 | 1,245.0000 | (2.810) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.45 | Put | Currency Future | 741.0000 | 781.0000 | 5.398 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 941.0000 | 906.0000 | (3.719) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 501.0000 | 531.0000 | 5.988 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.75 | Put | Currency Future | 920.0000 | 982.0000 | 6.739 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 216.0000 | 244.0000 | 12.963 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 90.0000 | 106.0000 | 17.778 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.50 | Call | Currency Future | 265.0000 | 272.0000 | 2.642 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 767.0000 | 737.0000 | (3.911) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 355.0000 | 360.0000 | 1.408 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.60 | Call | Currency Future | 243.0000 | 250.0000 | 2.881 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.30 | Call | Currency Future | 2,052.0000 | 2,000.0000 | (2.534) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 76.0000 | 90.0000 | 18.421 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 835.0000 | 803.0000 | (3.832) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 713.0000 | 748.0000 | 4.909 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.50 | Put | Currency Future | 1,450.0000 | 1,516.0000 | 4.552 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,298.0000 | 1,364.0000 | 5.085 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,521.0000 | 1,479.0000 | (2.761) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 560.0000 | 592.0000 | 5.714 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 858.0000 | 919.0000 | 7.110 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 289.0000 | 295.0000 | 2.076 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,017.0000 | 1,080.0000 | 6.195 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,017.0000 | 1,080.0000 | 6.195 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.50 | Put | Currency Future | 53.0000 | 65.0000 | 22.642 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,205.0000 | 1,171.0000 | (2.822) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,373.0000 | 1,439.0000 | 4.807 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,154.0000 | 1,219.0000 | 5.633 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 1,779.0000 | 1,732.0000 | (2.642) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 314.0000 | 320.0000 | 1.911 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,002.0000 | 965.0000 | (3.693) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.80 | Put | Currency Future | 1,688.0000 | 1,756.0000 | 4.028 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 189.0000 | 215.0000 | 13.757 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 289.0000 | 295.0000 | 2.076 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 370.0000 | 374.0000 | 1.081 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 419.0000 | 448.0000 | 6.921 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.80 | Call | Currency Future | 204.0000 | 212.0000 | 3.922 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.30 | Put | Currency Future | 36.0000 | 45.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,605.0000 | 1,562.0000 | (2.679) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 746.0000 | 717.0000 | (3.887) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 590.0000 | 622.0000 | 5.424 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 952.0000 | 1,014.0000 | 6.513 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.90 | Put | Currency Future | 1,771.0000 | 1,839.0000 | 3.840 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.50 | Call | Currency Future | 1,869.0000 | 1,820.0000 | (2.622) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 105.0000 | 124.0000 | 18.095 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 564.0000 | 554.0000 | (1.773) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 706.0000 | 678.0000 | (3.966) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 468.0000 | 470.0000 | 0.427 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.50 | Call | Currency Future | 1,065.0000 | 1,031.0000 | (3.192) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.90 | Call | Currency Future | 187.0000 | 194.0000 | 3.743 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 1,960.0000 | 1,910.0000 | (2.551) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 286.0000 | 310.0000 | 8.392 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 530.0000 | 561.0000 | 5.849 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.45 | Call | Currency Future | 607.0000 | 586.0000 | (3.460) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 798.0000 | 849.0000 | 6.391 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.50 | Put | Currency Future | 250.0000 | 276.0000 | 10.400 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.00 | Call | Currency Future | 171.0000 | 178.0000 | 4.094 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 44.0000 | 54.0000 | 22.727 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,521.0000 | 1,479.0000 | (2.761) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.95 | Put | Currency Future | 446.0000 | 474.0000 | 6.278 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 433.0000 | 436.0000 | 0.693 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 530.0000 | 561.0000 | 5.849 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.60 | Put | Currency Future | 1,528.0000 | 1,595.0000 | 4.385 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 835.0000 | 803.0000 | (3.832) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 1,960.0000 | 1,910.0000 | (2.551) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 286.0000 | 310.0000 | 8.392 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 1,779.0000 | 1,732.0000 | (2.642) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 64.0000 | 77.0000 | 20.313 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,692.0000 | 1,646.0000 | (2.719) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 886.0000 | 853.0000 | (3.725) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,002.0000 | 965.0000 | (3.693) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 370.0000 | 397.0000 | 7.297 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 44.0000 | 54.0000 | 22.727 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 746.0000 | 717.0000 | (3.887) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.95 | Call | Currency Future | 812.0000 | 780.0000 | (3.941) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 1,033.0000 | 998.0000 | (3.388) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 314.0000 | 320.0000 | 1.911 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.00 | Put | Currency Future | 1,855.0000 | 1,922.0000 | 3.612 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,298.0000 | 1,364.0000 | 5.085 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.35 | Call | Currency Future | 1,168.0000 | 1,135.0000 | (2.825) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.25 | Put | Currency Future | 2,070.0000 | 2,137.0000 | 3.237 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.45 | Call | Currency Future | 1,098.0000 | 1,065.0000 | (3.005) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.45 | Call | Currency Future | 277.0000 | 283.0000 | 2.166 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.45 | Put | Currency Future | 232.0000 | 260.0000 | 12.069 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.10 | Put | Currency Future | 1,940.0000 | 2,007.0000 | 3.454 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 267.0000 | 292.0000 | 9.363 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 254.0000 | 261.0000 | 2.756 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.75 | Put | Currency Future | 1,648.0000 | 1,715.0000 | 4.066 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.45 | Put | Currency Future | 1,411.0000 | 1,478.0000 | 4.748 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,488.0000 | 1,555.0000 | 4.503 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 254.0000 | 261.0000 | 2.756 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.95 | Call | Currency Future | 179.0000 | 186.0000 | 3.911 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.10 | Call | Currency Future | 156.0000 | 163.0000 | 4.487 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 524.0000 | 524.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 163.0000 | 170.0000 | 4.294 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,488.0000 | 1,555.0000 | 4.503 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.75 | Call | Currency Future | 214.0000 | 221.0000 | 3.271 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,897.0000 | 1,965.0000 | 3.585 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.15 | Put | Currency Future | 1,983.0000 | 2,050.0000 | 3.379 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.25 | Call | Currency Future | 135.0000 | 143.0000 | 5.926 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,897.0000 | 1,965.0000 | 3.585 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.15 | Call | Currency Future | 149.0000 | 156.0000 | 4.698 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.95 | Put | Currency Future | 1,813.0000 | 1,880.0000 | 3.696 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 163.0000 | 170.0000 | 4.294 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 860.0000 | 828.0000 | (3.721) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 305.0000 | 328.0000 | 7.541 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 971.0000 | 933.0000 | (3.913) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.35 | Put | Currency Future | 202.0000 | 229.0000 | 13.366 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.85 | Put | Currency Future | 394.0000 | 422.0000 | 7.107 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.95 | Call | Currency Future | 812.0000 | 780.0000 | (3.941) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 9.95 | Put | Currency Future | 446.0000 | 474.0000 | 6.278 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,335.0000 | 1,401.0000 | 4.944 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,119.0000 | 1,183.0000 | 5.719 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 385.0000 | 389.0000 | 1.039 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 301.0000 | 307.0000 | 1.993 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | | | Currency Future | 10.4601 | 10.3994 | (0.580) | 0.0000 | 0.0000 | 260 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 829.0000 | 813.0000 | (1.930) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 969.0000 | 1,014.0000 | 4.644 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 567.0000 | 575.0000 | 1.411 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 790.0000 | 823.0000 | 4.177 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.30 | Put | Currency Future | 1,407.0000 | 1,475.0000 | 4.833 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 950.0000 | 922.0000 | (2.947) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 941.0000 | 981.0000 | 4.251 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 882.0000 | 916.0000 | 3.855 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 851.0000 | 830.0000 | (2.468) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 941.0000 | 981.0000 | 4.251 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 1,116.0000 | 1,181.0000 | 5.824 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 914.0000 | 948.0000 | 3.720 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 727.0000 | 731.0000 | 0.550 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 874.0000 | 848.0000 | (2.975) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 669.0000 | 700.0000 | 4.634 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 991.0000 | 962.0000 | (2.926) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 1,092.0000 | 1,061.0000 | (2.839) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 851.0000 | 830.0000 | (2.468) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 700.0000 | 731.0000 | 4.429 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 892.0000 | 865.0000 | (3.027) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 1,010.0000 | 981.0000 | (2.871) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 731.0000 | 763.0000 | 4.378 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 582.0000 | 612.0000 | 5.155 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,115.0000 | 1,083.0000 | (2.870) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 851.0000 | 884.0000 | 3.878 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 911.0000 | 884.0000 | (2.964) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 1,139.0000 | 1,106.0000 | (2.897) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.00 | Call | Currency Future | 1,070.0000 | 1,040.0000 | (2.804) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 610.0000 | 641.0000 | 5.082 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,030.0000 | 999.0000 | (3.010) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 528.0000 | 556.0000 | 5.303 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 970.0000 | 942.0000 | (2.887) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 727.0000 | 731.0000 | 0.550 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 555.0000 | 584.0000 | 5.225 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 760.0000 | 793.0000 | 4.342 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.75 | Put | Currency Future | 1,056.0000 | 1,116.0000 | 5.682 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.75 | Call | Currency Future | 766.0000 | 765.0000 | (0.131) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 1,010.0000 | 981.0000 | (2.871) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 851.0000 | 884.0000 | 3.878 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 700.0000 | 731.0000 | 4.429 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 820.0000 | 853.0000 | 4.024 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 930.0000 | 903.0000 | (2.903) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 1,116.0000 | 1,181.0000 | 5.824 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 1,178.0000 | 1,244.0000 | 5.603 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 688.0000 | 693.0000 | 0.727 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 707.0000 | 712.0000 | 0.707 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 998.0000 | 1,047.0000 | 4.910 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 1,086.0000 | 1,151.0000 | 5.985 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 746.0000 | 750.0000 | 0.536 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 829.0000 | 813.0000 | (1.930) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,147.0000 | 1,212.0000 | 5.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 1,210.0000 | 1,276.0000 | 5.455 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 670.0000 | 675.0000 | 0.746 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 808.0000 | 797.0000 | (1.361) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 1,215.0000 | 1,188.0000 | (2.222) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 410.0000 | 450.0000 | 9.756 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 1,270.0000 | 1,249.0000 | (1.654) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 969.0000 | 1,014.0000 | 4.644 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 731.0000 | 763.0000 | 4.378 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 455.0000 | 489.0000 | 7.473 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 1,328.0000 | 1,312.0000 | (1.205) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 911.0000 | 884.0000 | (2.964) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 368.0000 | 413.0000 | 12.228 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 790.0000 | 823.0000 | 4.177 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 455.0000 | 489.0000 | 7.473 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 503.0000 | 530.0000 | 5.368 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 991.0000 | 962.0000 | (2.926) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,163.0000 | 1,129.0000 | (2.923) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 1,215.0000 | 1,188.0000 | (2.222) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 950.0000 | 922.0000 | (2.947) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 639.0000 | 670.0000 | 4.851 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 1,050.0000 | 1,019.0000 | (2.952) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 555.0000 | 584.0000 | 5.225 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 479.0000 | 509.0000 | 6.263 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 1,243.0000 | 1,218.0000 | (2.011) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,115.0000 | 1,083.0000 | (2.870) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 389.0000 | 431.0000 | 10.797 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,163.0000 | 1,129.0000 | (2.923) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 1,299.0000 | 1,280.0000 | (1.463) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 930.0000 | 903.0000 | (2.903) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 503.0000 | 530.0000 | 5.368 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 432.0000 | 469.0000 | 8.565 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 820.0000 | 853.0000 | 4.024 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 9.75 | Call | Currency Future | 1,189.0000 | 1,158.0000 | (2.607) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 1,307.0000 | 1,374.0000 | 5.126 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 617.0000 | 623.0000 | 0.972 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 1,242.0000 | 1,308.0000 | 5.314 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 652.0000 | 658.0000 | 0.920 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,030.0000 | 999.0000 | (3.010) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 1,027.0000 | 1,081.0000 | 5.258 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 669.0000 | 700.0000 | 4.634 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 787.0000 | 781.0000 | (0.762) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 1,373.0000 | 1,441.0000 | 4.953 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 583.0000 | 590.0000 | 1.201 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 1,242.0000 | 1,308.0000 | 5.314 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 652.0000 | 658.0000 | 0.920 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 1,274.0000 | 1,341.0000 | 5.259 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 634.0000 | 640.0000 | 0.946 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 707.0000 | 712.0000 | 0.707 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 746.0000 | 750.0000 | 0.536 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 1,086.0000 | 1,151.0000 | 5.985 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 639.0000 | 670.0000 | 4.851 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 1,050.0000 | 1,019.0000 | (2.952) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,147.0000 | 1,212.0000 | 5.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | | | Currency Future | 10.5856 | 10.5247 | (0.575) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 1,120.0000 | 1,094.0000 | (2.321) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 774.0000 | 755.0000 | (2.455) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 1,788.0000 | 1,831.0000 | 2.405 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 1,082.0000 | 1,117.0000 | 3.235 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 1,067.0000 | 1,041.0000 | (2.437) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 984.0000 | 1,020.0000 | 3.659 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,345.0000 | 2,392.0000 | 2.004 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 742.0000 | 772.0000 | 4.043 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 631.0000 | 617.0000 | (2.219) | 0 | 0 | 10,100 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.05 | Call | Currency Future | 1,277.0000 | 1,246.0000 | (2.428) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 876.0000 | 855.0000 | (2.397) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,215.0000 | 1,186.0000 | (2.387) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 1,491.0000 | 1,530.0000 | 2.616 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 1,175.0000 | 1,148.0000 | (2.298) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 1,102.0000 | 1,077.0000 | (2.269) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 1,146.0000 | 1,182.0000 | 3.141 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 1,016.0000 | 1,053.0000 | 3.642 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 1,032.0000 | 1,007.0000 | (2.422) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,256.0000 | 1,226.0000 | (2.389) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 659.0000 | 686.0000 | 4.097 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 1,344.0000 | 1,311.0000 | (2.455) | 0 | 0 | 10,184 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 1,114.0000 | 1,149.0000 | 3.142 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 2,935.0000 | 2,983.0000 | 1.635 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 1,050.0000 | 1,024.0000 | (2.476) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 1,049.0000 | 1,084.0000 | 3.337 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 631.0000 | 617.0000 | (2.219) | 0 | 0 | 84 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,345.0000 | 2,392.0000 | 2.004 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 521.0000 | 508.0000 | (2.495) | 0 | 0 | 9,530 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 1,563.0000 | 1,604.0000 | 2.623 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 1,084.0000 | 1,059.0000 | (2.306) | 0 | 0 | 9,530 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 713.0000 | 743.0000 | 4.208 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.50 | Call | Currency Future | 798.0000 | 779.0000 | (2.381) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 770.0000 | 801.0000 | 4.026 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 1,156.0000 | 1,130.0000 | (2.249) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 1,712.0000 | 1,754.0000 | 2.453 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 998.0000 | 974.0000 | (2.405) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 1,299.0000 | 1,267.0000 | (2.463) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 921.0000 | 955.0000 | 3.692 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,212.0000 | 1,249.0000 | 3.053 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 849.0000 | 828.0000 | (2.473) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 1,349.0000 | 1,387.0000 | 2.817 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 829.0000 | 861.0000 | 3.860 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,256.0000 | 1,226.0000 | (2.389) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 890.0000 | 923.0000 | 3.708 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 905.0000 | 883.0000 | (2.431) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 1,280.0000 | 1,317.0000 | 2.891 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 1,455.0000 | 1,494.0000 | 2.680 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 1,138.0000 | 1,112.0000 | (2.285) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 965.0000 | 942.0000 | (2.383) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 1,419.0000 | 1,458.0000 | 2.748 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 770.0000 | 801.0000 | 4.026 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 952.0000 | 987.0000 | 3.676 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 1,391.0000 | 1,358.0000 | (2.372) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 1,637.0000 | 1,678.0000 | 2.505 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 823.0000 | 803.0000 | (2.430) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 606.0000 | 633.0000 | 4.455 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 659.0000 | 643.0000 | (2.428) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 934.0000 | 912.0000 | (2.355) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 829.0000 | 861.0000 | 3.860 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 890.0000 | 869.0000 | (2.360) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 3,040.0000 | 2,982.0000 | (1.908) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 580.0000 | 567.0000 | (2.241) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 2,592.0000 | 2,537.0000 | (2.122) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 54.0000 | 57.0000 | 5.556 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 2,463.0000 | 2,409.0000 | (2.192) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 127.0000 | 134.0000 | 5.512 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,022.0000 | 2,066.0000 | 2.176 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 1,982.0000 | 1,934.0000 | (2.422) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 708.0000 | 691.0000 | (2.401) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 246.0000 | 260.0000 | 5.691 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 259.0000 | 273.0000 | 5.405 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 1,581.0000 | 1,540.0000 | (2.593) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 3,153.0000 | 3,202.0000 | 1.554 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 58.0000 | 61.0000 | 5.172 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 489.0000 | 476.0000 | (2.658) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 445.0000 | 465.0000 | 4.494 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 2,223.0000 | 2,269.0000 | 2.069 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 2,994.0000 | 2,936.0000 | (1.937) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 135.0000 | 142.0000 | 5.185 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.75 | Call | Currency Future | 1,416.0000 | 1,383.0000 | (2.331) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 580.0000 | 608.0000 | 4.828 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 1,945.0000 | 1,898.0000 | (2.416) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 950.0000 | 927.0000 | (2.421) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 998.0000 | 974.0000 | (2.405) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 786.0000 | 767.0000 | (2.417) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 1,750.0000 | 1,792.0000 | 2.400 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,212.0000 | 1,249.0000 | 3.053 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 1,314.0000 | 1,352.0000 | 2.892 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 862.0000 | 841.0000 | (2.436) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 1,015.0000 | 990.0000 | (2.463) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 331.0000 | 350.0000 | 5.740 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 1,527.0000 | 1,567.0000 | 2.620 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 718.0000 | 701.0000 | (2.368) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 1,179.0000 | 1,215.0000 | 3.053 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,215.0000 | 1,186.0000 | (2.387) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 2,594.0000 | 2,642.0000 | 1.850 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 2,420.0000 | 2,367.0000 | (2.190) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 234.0000 | 246.0000 | 5.128 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 729.0000 | 712.0000 | (2.332) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 425.0000 | 444.0000 | 4.471 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 106.0000 | 112.0000 | 5.660 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 1,611.0000 | 1,568.0000 | (2.669) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,672.0000 | 1,626.0000 | (2.751) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,019.0000 | 1,971.0000 | (2.377) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 1,983.0000 | 2,027.0000 | 2.219 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 386.0000 | 402.0000 | 4.145 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,943.0000 | 1,987.0000 | 2.265 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,943.0000 | 1,987.0000 | 2.265 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 510.0000 | 534.0000 | 4.706 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 286.0000 | 303.0000 | 5.944 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 729.0000 | 712.0000 | (2.332) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 555.0000 | 583.0000 | 5.045 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,019.0000 | 1,971.0000 | (2.377) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 62.0000 | 66.0000 | 6.452 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 2,505.0000 | 2,451.0000 | (2.156) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 1,767.0000 | 1,725.0000 | (2.377) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 120.0000 | 126.0000 | 5.000 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 2,214.0000 | 2,163.0000 | (2.304) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 2,806.0000 | 2,854.0000 | 1.711 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 179.0000 | 188.0000 | 5.028 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 2,635.0000 | 2,580.0000 | (2.087) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 762.0000 | 744.0000 | (2.362) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 1,827.0000 | 1,869.0000 | 2.299 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 640.0000 | 626.0000 | (2.188) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 2,304.0000 | 2,351.0000 | 2.040 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 1,563.0000 | 1,604.0000 | 2.623 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 542.0000 | 529.0000 | (2.399) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 849.0000 | 828.0000 | (2.473) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 1,384.0000 | 1,422.0000 | 2.746 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 919.0000 | 897.0000 | (2.394) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 1,368.0000 | 1,334.0000 | (2.485) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 99.0000 | 105.0000 | 6.061 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 2,135.0000 | 2,084.0000 | (2.389) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 199.0000 | 210.0000 | 5.528 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 2,723.0000 | 2,667.0000 | (2.057) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 1,703.0000 | 1,659.0000 | (2.584) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 398.0000 | 399.0000 | 0.251 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 367.0000 | 384.0000 | 4.632 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 632.0000 | 660.0000 | 4.430 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 2,768.0000 | 2,711.0000 | (2.059) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 88.0000 | 92.0000 | 4.545 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 234.0000 | 246.0000 | 5.128 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 1,800.0000 | 1,758.0000 | (2.333) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 3,279.0000 | 3,334.0000 | 1.677 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 464.0000 | 459.0000 | (1.078) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 2,948.0000 | 2,891.0000 | (1.934) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,763.0000 | 2,811.0000 | 1.737 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,183.0000 | 2,228.0000 | 2.061 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 382.0000 | 384.0000 | 0.524 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 1,641.0000 | 1,597.0000 | (2.681) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 3,697.0000 | 3,759.0000 | 1.677 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 222.0000 | 233.0000 | 4.955 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 1,441.0000 | 1,408.0000 | (2.290) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 82.0000 | 86.0000 | 4.878 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 314.0000 | 334.0000 | 6.369 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 314.0000 | 334.0000 | 6.369 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 668.0000 | 652.0000 | (2.395) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 2,058.0000 | 2,008.0000 | (2.430) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 1,495.0000 | 1,459.0000 | (2.408) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 3,612.0000 | 3,674.0000 | 1.717 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 549.0000 | 536.0000 | (2.368) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 349.0000 | 367.0000 | 5.158 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 3,570.0000 | 3,632.0000 | 1.737 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 1,321.0000 | 1,289.0000 | (2.422) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 3,197.0000 | 3,245.0000 | 1.501 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 405.0000 | 422.0000 | 4.198 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 1,871.0000 | 1,827.0000 | (2.352) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 686.0000 | 714.0000 | 4.082 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 151.0000 | 160.0000 | 5.960 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 488.0000 | 511.0000 | 4.713 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 2,892.0000 | 2,940.0000 | 1.660 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 2,337.0000 | 2,284.0000 | (2.268) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 1,235.0000 | 1,206.0000 | (2.348) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 2,263.0000 | 2,310.0000 | 2.077 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 482.0000 | 470.0000 | (2.490) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 799.0000 | 831.0000 | 4.005 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 3,403.0000 | 3,464.0000 | 1.793 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 1,800.0000 | 1,758.0000 | (2.333) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 836.0000 | 816.0000 | (2.392) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 649.0000 | 634.0000 | (2.311) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 430.0000 | 431.0000 | 0.233 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 1,600.0000 | 1,641.0000 | 2.563 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 438.0000 | 439.0000 | 0.228 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 1,523.0000 | 1,485.0000 | (2.495) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 2,386.0000 | 2,434.0000 | 2.012 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 1,865.0000 | 1,908.0000 | 2.306 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 698.0000 | 681.0000 | (2.436) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 528.0000 | 515.0000 | (2.462) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 751.0000 | 733.0000 | (2.397) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 272.0000 | 288.0000 | 5.882 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 1,904.0000 | 1,948.0000 | 2.311 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 386.0000 | 402.0000 | 4.145 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 143.0000 | 151.0000 | 5.594 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 740.0000 | 722.0000 | (2.432) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 535.0000 | 522.0000 | (2.430) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 405.0000 | 407.0000 | 0.494 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 668.0000 | 652.0000 | (2.395) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,672.0000 | 1,626.0000 | (2.751) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 349.0000 | 367.0000 | 5.158 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 622.0000 | 608.0000 | (2.251) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 2,849.0000 | 2,897.0000 | 1.685 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 3,361.0000 | 3,423.0000 | 1.845 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 1,735.0000 | 1,691.0000 | (2.536) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 189.0000 | 199.0000 | 5.291 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 2,174.0000 | 2,124.0000 | (2.300) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 447.0000 | 447.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 3,444.0000 | 3,506.0000 | 1.800 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 211.0000 | 221.0000 | 4.739 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.70 | Put | Currency Future | 3,528.0000 | 3,590.0000 | 1.757 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 259.0000 | 273.0000 | 5.405 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 1,945.0000 | 1,898.0000 | (2.416) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 1,552.0000 | 1,512.0000 | (2.577) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 2,096.0000 | 2,045.0000 | (2.433) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.50 | Put | Currency Future | 466.0000 | 488.0000 | 4.721 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 2,510.0000 | 2,558.0000 | 1.912 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 413.0000 | 414.0000 | 0.242 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,022.0000 | 3,070.0000 | 1.588 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 507.0000 | 495.0000 | (2.367) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 596.0000 | 583.0000 | (2.181) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 169.0000 | 178.0000 | 5.325 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,183.0000 | 2,228.0000 | 2.061 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,022.0000 | 3,070.0000 | 1.588 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 2,102.0000 | 2,147.0000 | 2.141 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 688.0000 | 671.0000 | (2.471) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 613.0000 | 600.0000 | (2.121) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 2,254.0000 | 2,203.0000 | (2.263) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 2,427.0000 | 2,475.0000 | 1.978 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,763.0000 | 2,811.0000 | 1.737 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 507.0000 | 495.0000 | (2.367) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 549.0000 | 536.0000 | (2.368) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 2,678.0000 | 2,726.0000 | 1.792 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,022.0000 | 2,066.0000 | 2.176 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 3,109.0000 | 3,158.0000 | 1.576 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 495.0000 | 482.0000 | (2.626) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 708.0000 | 691.0000 | (2.401) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 564.0000 | 551.0000 | (2.305) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 1,735.0000 | 1,691.0000 | (2.536) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 2,378.0000 | 2,326.0000 | (2.187) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 1,908.0000 | 1,862.0000 | (2.411) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 2,062.0000 | 2,106.0000 | 2.134 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 93.0000 | 99.0000 | 6.452 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R | 2009/12/14 | 12.55 | Call | Currency Future | 588.0000 | 575.0000 | (2.211) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.00 | Call | Currency Future | 2,679.0000 | 2,623.0000 | (2.090) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 12.55 | Put | Currency Future | 2,552.0000 | 2,600.0000 | 1.881 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 7.70 | Put | Currency Future | 62.0000 | 66.0000 | 6.452 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 7.70 | Call | Currency Future | 2,948.0000 | 2,891.0000 | (1.934) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 14.00 | Put | Currency Future | 3,782.0000 | 3,845.0000 | 1.666 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 14.00 | Call | Currency Future | 368.0000 | 369.0000 | 0.272 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.15 | Call | Currency Future | 2,548.0000 | 2,494.0000 | (2.119) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 120.0000 | 126.0000 | 5.000 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.20 | Call | Currency Future | 2,505.0000 | 2,451.0000 | (2.156) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 135.0000 | 142.0000 | 5.185 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.15 | Put | Currency Future | 113.0000 | 119.0000 | 5.310 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.30 | Call | Currency Future | 2,420.0000 | 2,367.0000 | (2.190) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.85 | Call | Currency Future | 1,982.0000 | 1,934.0000 | (2.422) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 8.85 | Put | Currency Future | 246.0000 | 260.0000 | 5.691 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 718.0000 | 701.0000 | (2.368) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 1,983.0000 | 2,027.0000 | 2.219 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 604.0000 | 591.0000 | (2.152) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 13.65 | Call | Currency Future | 422.0000 | 422.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 3,486.0000 | 3,548.0000 | 1.779 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2009/12/14 | 12.45 | Put | Currency Future | 2,469.0000 | 2,516.0000 | 1.904 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | | | Currency Future | 11.0348 | 10.9677 | (0.608) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 1,127.0000 | 1,107.0000 | (1.775) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 1,384.0000 | 1,428.0000 | 3.179 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 1,085.0000 | 1,065.0000 | (1.843) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 1,269.0000 | 1,245.0000 | (1.891) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 1,319.0000 | 1,361.0000 | 3.184 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.50 | Put | Currency Future | 1,622.0000 | 1,668.0000 | 2.836 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 1,304.0000 | 1,279.0000 | (1.917) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 1,352.0000 | 1,394.0000 | 3.107 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.75 | Put | Currency Future | 1,800.0000 | 1,848.0000 | 2.667 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 1,042.0000 | 1,078.0000 | 3.455 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 1,157.0000 | 1,136.0000 | (1.815) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 1,203.0000 | 1,181.0000 | (1.829) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 1,657.0000 | 1,703.0000 | 2.776 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 1,477.0000 | 1,446.0000 | (2.099) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 1,187.0000 | 1,166.0000 | (1.769) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 1,358.0000 | 1,332.0000 | (1.915) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 1,692.0000 | 1,739.0000 | 2.778 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 1,223.0000 | 1,264.0000 | 3.352 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.20 | Call | Currency Future | 1,252.0000 | 1,229.0000 | (1.837) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.55 | Call | Currency Future | 1,142.0000 | 1,121.0000 | (1.839) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 1,553.0000 | 1,598.0000 | 2.898 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 1,255.0000 | 1,296.0000 | 3.267 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.20 | Put | Currency Future | 1,417.0000 | 1,461.0000 | 3.105 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.00 | Call | Currency Future | 1,322.0000 | 1,296.0000 | (1.967) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.30 | Put | Currency Future | 2,213.0000 | 2,263.0000 | 2.259 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.00 | Put | Currency Future | 1,287.0000 | 1,329.0000 | 3.263 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 1,340.0000 | 1,314.0000 | (1.940) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,161.0000 | 1,201.0000 | 3.445 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 1,172.0000 | 1,151.0000 | (1.792) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.45 | Put | Currency Future | 1,587.0000 | 1,633.0000 | 2.899 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 1,286.0000 | 1,262.0000 | (1.866) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 1,823.0000 | 1,777.0000 | (2.523) | 0 | 0 | 27,500 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 638.0000 | 659.0000 | 3.292 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 1,396.0000 | 1,369.0000 | (1.934) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.30 | Call | Currency Future | 947.0000 | 931.0000 | (1.690) | 0 | 0 | 27,500 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.45 | Put | Currency Future | 955.0000 | 987.0000 | 3.351 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.45 | Call | Currency Future | 1,540.0000 | 1,505.0000 | (2.273) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 1,518.0000 | 1,563.0000 | 2.964 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 1,436.0000 | 1,407.0000 | (2.019) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 1,101.0000 | 1,140.0000 | 3.542 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.25 | Put | Currency Future | 1,451.0000 | 1,495.0000 | 3.032 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.25 | Call | Currency Future | 1,236.0000 | 1,213.0000 | (1.861) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 1,484.0000 | 1,529.0000 | 3.032 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 1,377.0000 | 1,350.0000 | (1.961) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 422.0000 | 435.0000 | 3.081 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 2,107.0000 | 2,053.0000 | (2.563) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 2,017.0000 | 1,965.0000 | (2.578) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 1,219.0000 | 1,197.0000 | (1.805) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 1,203.0000 | 1,181.0000 | (1.829) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 1,580.0000 | 1,626.0000 | 2.911 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 1,903.0000 | 1,855.0000 | (2.522) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 1,518.0000 | 1,563.0000 | 2.964 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.50 | Put | Currency Future | 482.0000 | 497.0000 | 3.112 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.65 | Put | Currency Future | 1,728.0000 | 1,775.0000 | 2.720 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.95 | Call | Currency Future | 610.0000 | 612.0000 | 0.328 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.95 | Put | Currency Future | 3,525.0000 | 3,594.0000 | 1.957 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 1,127.0000 | 1,107.0000 | (1.775) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.70 | Call | Currency Future | 661.0000 | 662.0000 | 0.151 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,161.0000 | 1,201.0000 | 3.445 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 1,175.0000 | 1,154.0000 | (1.787) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 1,286.0000 | 1,262.0000 | (1.866) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 1,873.0000 | 1,921.0000 | 2.563 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 1,352.0000 | 1,394.0000 | 3.107 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.65 | Call | Currency Future | 1,113.0000 | 1,093.0000 | (1.797) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,058.0000 | 1,039.0000 | (1.796) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 727.0000 | 727.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 568.0000 | 587.0000 | 3.345 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.40 | Put | Currency Future | 3,092.0000 | 3,159.0000 | 2.167 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.70 | Call | Currency Future | 1,099.0000 | 1,079.0000 | (1.820) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 1,396.0000 | 1,369.0000 | (1.934) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 1,764.0000 | 1,811.0000 | 2.664 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 367.0000 | 378.0000 | 2.997 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 1,947.0000 | 1,996.0000 | 2.517 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 2,202.0000 | 2,145.0000 | (2.589) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.95 | Call | Currency Future | 1,032.0000 | 1,013.0000 | (1.841) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 1,873.0000 | 1,921.0000 | 2.563 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.70 | Put | Currency Future | 3,326.0000 | 3,394.0000 | 2.044 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,058.0000 | 1,039.0000 | (1.796) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 1,006.0000 | 989.0000 | (1.690) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 1,692.0000 | 1,739.0000 | 2.778 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 14.15 | Call | Currency Future | 572.0000 | 575.0000 | 0.524 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.05 | Put | Currency Future | 2,022.0000 | 2,071.0000 | 2.423 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.75 | Call | Currency Future | 1,416.0000 | 1,388.0000 | (1.977) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.45 | Put | Currency Future | 3,131.0000 | 3,198.0000 | 2.140 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 591.0000 | 611.0000 | 3.384 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 1,771.0000 | 1,727.0000 | (2.484) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.75 | Put | Currency Future | 1,131.0000 | 1,170.0000 | 3.448 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 686.0000 | 710.0000 | 3.499 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 1,377.0000 | 1,350.0000 | (1.961) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 3,208.0000 | 3,276.0000 | 2.120 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 1,192.0000 | 1,233.0000 | 3.440 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 1,722.0000 | 1,679.0000 | (2.497) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.25 | Put | Currency Future | 385.0000 | 396.0000 | 2.857 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 1,876.0000 | 1,828.0000 | (2.559) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.25 | Call | Currency Future | 2,170.0000 | 2,114.0000 | (2.581) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 1,674.0000 | 1,633.0000 | (2.449) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 1,192.0000 | 1,233.0000 | 3.440 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.45 | Call | Currency Future | 715.0000 | 716.0000 | 0.140 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 737.0000 | 762.0000 | 3.392 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 693.0000 | 694.0000 | 0.144 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 14.15 | Put | Currency Future | 3,687.0000 | 3,757.0000 | 1.899 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 2,409.0000 | 2,461.0000 | 2.159 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 686.0000 | 710.0000 | 3.499 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 1,771.0000 | 1,727.0000 | (2.484) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 898.0000 | 928.0000 | 3.341 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 12.55 | Call | Currency Future | 893.0000 | 878.0000 | (1.680) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 620.0000 | 622.0000 | 0.323 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 789.0000 | 816.0000 | 3.422 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 1,836.0000 | 1,884.0000 | 2.614 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 1,071.0000 | 1,052.0000 | (1.774) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 843.0000 | 871.0000 | 3.321 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 3,485.0000 | 3,554.0000 | 1.980 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 1,583.0000 | 1,546.0000 | (2.337) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 1,628.0000 | 1,589.0000 | (2.396) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 1,849.0000 | 1,802.0000 | (2.542) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.30 | Call | Currency Future | 750.0000 | 746.0000 | (0.533) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 333.0000 | 342.0000 | 2.703 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 2,267.0000 | 2,209.0000 | (2.558) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 13.30 | Put | Currency Future | 3,015.0000 | 3,078.0000 | 2.090 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 614.0000 | 635.0000 | 3.420 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 241.0000 | 256.0000 | 6.224 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | \$ / R | 2010/03/15 | 8.80 | Call | Currency Future | 2,476.0000 | 2,424.0000 | (2.100) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.80 | Put | Currency Future | 3,405.0000 | 3,474.0000 | 2.026 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.50 | Put | Currency Future | 3,169.0000 | 3,237.0000 | 2.146 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 2,077.0000 | 2,023.0000 | (2.600) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 442.0000 | 455.0000 | 2.941 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.50 | Call | Currency Future | 704.0000 | 705.0000 | 0.142 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 403.0000 | 416.0000 | 3.226 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 2,138.0000 | 2,083.0000 | (2.572) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.80 | Call | Currency Future | 640.0000 | 641.0000 | 0.156 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 1,959.0000 | 1,909.0000 | (2.552) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 3,566.0000 | 3,635.0000 | 1.935 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 601.0000 | 602.0000 | 0.166 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 1,910.0000 | 1,958.0000 | 2.513 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 1,044.0000 | 1,026.0000 | (1.724) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 1,219.0000 | 1,197.0000 | (1.805) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 1,484.0000 | 1,529.0000 | 3.032 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 1,836.0000 | 1,884.0000 | 2.614 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 1,071.0000 | 1,052.0000 | (1.774) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 524.0000 | 541.0000 | 3.244 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 10.50 | Call | Currency Future | 1,519.0000 | 1,485.0000 | (2.238) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 10.50 | Put | Currency Future | 984.0000 | 1,017.0000 | 3.354 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 10.60 | Call | Currency Future | 1,477.0000 | 1,446.0000 | (2.099) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 1,042.0000 | 1,078.0000 | 3.455 | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.20 | Call | Currency Future | 774.0000 | 762.0000 | (1.550) | 0 | 0 | 0 |
| 16/02/2009 | \$ / R | 2010/03/15 | 13.20 | Put | Currency Future | 2,939.0000 | 2,994.0000 | 1.871 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | | | Currency Future | 14.6176 | 14.4272 | (1.303) | 14.3600 | 14.3600 | 14,238 |
| 16/02/2009 | £ / R | 2009/03/16 | 14.30 | Call | Currency Future | 590.0000 | 503.0000 | (14.746) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 14.40 | Call | Currency Future | 539.0000 | 460.0000 | (14.657) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.15 | Call | Currency Future | 278.0000 | 236.0000 | (15.108) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 18.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.45 | Put | Currency Future | 1,030.0000 | 1,190.0000 | 15.534 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 19.25 | Put | Currency Future | 4,633.0000 | 4,823.0000 | 4.101 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 17.85 | Put | Currency Future | 3,237.0000 | 3,427.0000 | 5.870 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.75 | Put | Currency Future | 2,163.0000 | 2,349.0000 | 8.599 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 14.30 | Put | Currency Future | 272.0000 | 375.0000 | 37.868 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 15.20 | Call | Currency Future | 266.0000 | 226.0000 | (15.038) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.15 | Put | Currency Future | 3,535.0000 | 3,725.0000 | 5.375 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.85 | Call | Currency Future | 890.0000 | 766.0000 | (13.933) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.70 | Call | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.40 | Put | Currency Future | 322.0000 | 433.0000 | 34.472 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 810.0000 | 959.0000 | 18.395 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,565.0000 | 1,743.0000 | 11.374 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,267.0000 | 1,437.0000 | 13.418 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.15 | Put | Currency Future | 4,533.0000 | 4,723.0000 | 4.191 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 3,734.0000 | 3,924.0000 | 5.088 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 117.0000 | 100.0000 | (14.530) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.85 | Put | Currency Future | 123.0000 | 189.0000 | 53.659 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.50 | Put | Currency Future | 375.0000 | 493.0000 | 31.467 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 39.0000 | 33.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 278.0000 | 236.0000 | (15.108) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,933.0000 | 4,124.0000 | 4.856 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.10 | Put | Currency Future | 190.0000 | 275.0000 | 44.737 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.20 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.50 | Call | Currency Future | 493.0000 | 420.0000 | (14.807) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.10 | Call | Currency Future | 290.0000 | 246.0000 | (15.172) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 4,233.0000 | 4,423.0000 | 4.489 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 83.0000 | 70.0000 | (15.663) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 735.0000 | 880.0000 | 19.728 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 3,039.0000 | 3,228.0000 | 6.219 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.20 | Put | Currency Future | 2,597.0000 | 2,785.0000 | 7.239 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 210.0000 | 178.0000 | (15.238) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 303.0000 | 257.0000 | (15.182) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 4,333.0000 | 4,523.0000 | 4.385 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.70 | Put | Currency Future | 2,116.0000 | 2,301.0000 | 8.743 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.70 | Call | Currency Future | 412.0000 | 350.0000 | (15.049) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 992.0000 | 1,151.0000 | 16.028 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,350.0000 | 1,522.0000 | 12.741 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 377.0000 | 321.0000 | (14.854) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 4,433.0000 | 4,623.0000 | 4.286 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.10 | Call | Currency Future | 708.0000 | 603.0000 | (14.831) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.70 | Put | Currency Future | 494.0000 | 623.0000 | 26.113 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.75 | Put | Currency Future | 4,133.0000 | 4,323.0000 | 4.597 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 810.0000 | 959.0000 | 18.395 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.95 | Put | Currency Future | 3,336.0000 | 3,526.0000 | 5.695 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.20 | Put | Currency Future | 848.0000 | 999.0000 | 17.807 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.95 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.25 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.60 | Put | Currency Future | 2,021.0000 | 2,206.0000 | 9.154 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.75 | Call | Currency Future | 134.0000 | 114.0000 | (14.925) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 3,834.0000 | 4,024.0000 | 4.956 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.20 | Put | Currency Future | 229.0000 | 323.0000 | 41.048 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,478.0000 | 1,654.0000 | 11.908 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.55 | Put | Currency Future | 1,107.0000 | 1,270.0000 | 14.724 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 117.0000 | 100.0000 | (14.530) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 95.0000 | 81.0000 | (14.737) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.10 | Put | Currency Future | 772.0000 | 919.0000 | 19.041 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 95.0000 | 81.0000 | (14.737) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 174.0000 | 148.0000 | (14.943) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,350.0000 | 1,522.0000 | 12.741 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.45 | Call | Currency Future | 197.0000 | 167.0000 | (15.228) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.55 | Call | Currency Future | 471.0000 | 401.0000 | (14.862) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.85 | Put | Currency Future | 2,258.0000 | 2,445.0000 | 8.282 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 153.0000 | 130.0000 | (15.033) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,933.0000 | 4,124.0000 | 4.856 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 110.0000 | 93.0000 | (15.455) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.30 | Put | Currency Future | 1,744.0000 | 1,926.0000 | 10.436 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.30 | Put | Currency Future | 272.0000 | 375.0000 | 37.868 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 559.0000 | 693.0000 | 23.971 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 3,734.0000 | 3,924.0000 | 5.088 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 4,433.0000 | 4,623.0000 | 4.286 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 627.0000 | 766.0000 | 22.169 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.85 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 62.0000 | 53.0000 | (14.516) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.20 | Call | Currency Future | 646.0000 | 550.0000 | (14.861) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 735.0000 | 880.0000 | 19.728 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.65 | Call | Currency Future | 431.0000 | 366.0000 | (15.081) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.40 | Put | Currency Future | 3,784.0000 | 3,974.0000 | 5.021 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 345.0000 | 293.0000 | (15.072) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 955.0000 | 1,112.0000 | 16.440 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.20 | Put | Currency Future | 1,654.0000 | 1,834.0000 | 10.883 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.30 | Call | Currency Future | 590.0000 | 503.0000 | (14.746) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 345.0000 | 293.0000 | (15.072) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.75 | Put | Currency Future | 526.0000 | 658.0000 | 25.095 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.90 | Put | Currency Future | 4,283.0000 | 4,473.0000 | 4.436 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.00 | Put | Currency Future | 698.0000 | 841.0000 | 20.487 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 559.0000 | 693.0000 | 23.971 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.20 | Call | Currency Future | 72.0000 | 61.0000 | (15.278) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.55 | Call | Currency Future | 471.0000 | 401.0000 | (14.862) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.60 | Put | Currency Future | 3,983.0000 | 4,174.0000 | 4.795 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 377.0000 | 321.0000 | (14.854) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.75 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.55 | Put | Currency Future | 404.0000 | 524.0000 | 29.703 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 223.0000 | 189.0000 | (15.247) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 18.25 | Put | Currency Future | 3,634.0000 | 3,825.0000 | 5.256 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,392.0000 | 1,566.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.30 | Put | Currency Future | 3,684.0000 | 3,874.0000 | 5.157 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.00 | Call | Currency Future | 316.0000 | 269.0000 | (14.873) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.95 | Put | Currency Future | 2,354.0000 | 2,542.0000 | 7.986 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 955.0000 | 1,112.0000 | 16.440 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 1,186.0000 | 1,353.0000 | 14.081 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.30 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 627.0000 | 766.0000 | 22.169 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 4,033.0000 | 4,224.0000 | 4.736 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.25 | Call | Currency Future | 251.0000 | 213.0000 | (15.139) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.20 | Put | Currency Future | 3,585.0000 | 3,775.0000 | 5.300 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.60 | Put | Currency Future | 1,146.0000 | 1,311.0000 | 14.398 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.25 | Put | Currency Future | 883.0000 | 1,036.0000 | 17.327 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.20 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.90 | Put | Currency Future | 134.0000 | 204.0000 | 52.239 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.60 | Call | Currency Future | 163.0000 | 139.0000 | (14.724) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.15 | Put | Currency Future | 3,535.0000 | 3,725.0000 | 5.375 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.90 | Call | Currency Future | 852.0000 | 731.0000 | (14.202) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.95 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 992.0000 | 1,151.0000 | 16.028 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.15 | Put | Currency Future | 209.0000 | 299.0000 | 43.062 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 126.0000 | 107.0000 | (15.079) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.80 | Put | Currency Future | 112.0000 | 174.0000 | 55.357 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.15 | Call | Currency Future | 676.0000 | 576.0000 | (14.793) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.15 | Put | Currency Future | 2,548.0000 | 2,736.0000 | 7.378 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.50 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 210.0000 | 178.0000 | (15.238) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.90 | Call | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.80 | Call | Currency Future | 929.0000 | 801.0000 | (13.778) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.05 | Call | Currency Future | 742.0000 | 633.0000 | (14.690) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.35 | Call | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.65 | Put | Currency Future | 463.0000 | 589.0000 | 27.214 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.80 | Put | Currency Future | 1,308.0000 | 1,479.0000 | 13.073 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 223.0000 | 189.0000 | (15.247) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 16.80 | Put | Currency Future | 2,211.0000 | 2,397.0000 | 8.412 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.60 | Put | Currency Future | 75.0000 | 123.0000 | 64.000 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.05 | Put | Currency Future | 175.0000 | 256.0000 | 46.286 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.25 | Put | Currency Future | 1,699.0000 | 1,880.0000 | 10.653 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 4,333.0000 | 4,523.0000 | 4.385 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.80 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 593.0000 | 729.0000 | 22.934 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 57.0000 | 49.0000 | (14.035) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.35 | Put | Currency Future | 296.0000 | 404.0000 | 36.486 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.10 | Put | Currency Future | 3,485.0000 | 3,675.0000 | 5.452 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.25 | Call | Currency Future | 67.0000 | 57.0000 | (14.925) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 564.0000 | 481.0000 | (14.716) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.55 | Put | Currency Future | 404.0000 | 524.0000 | 29.703 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.50 | Call | Currency Future | 1,178.0000 | 1,030.0000 | (12.564) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 1,790.0000 | 1,972.0000 | 10.168 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.75 | Call | Currency Future | 394.0000 | 335.0000 | (14.975) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.50 | Call | Currency Future | 185.0000 | 157.0000 | (15.135) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.60 | Call | Currency Future | 1,092.0000 | 951.0000 | (12.912) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.45 | Put | Currency Future | 1,882.0000 | 2,065.0000 | 9.724 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.80 | Put | Currency Future | 4,183.0000 | 4,373.0000 | 4.542 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.50 | Put | Currency Future | 60.0000 | 103.0000 | 71.667 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 42.0000 | 36.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.50 | Put | Currency Future | 3,884.0000 | 4,074.0000 | 4.892 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.35 | Put | Currency Future | 2,743.0000 | 2,932.0000 | 6.890 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 4,233.0000 | 4,423.0000 | 4.489 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.75 | Put | Currency Future | 3,138.0000 | 3,327.0000 | 6.023 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 433.0000 | 556.0000 | 28.406 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.80 | Put | Currency Future | 112.0000 | 174.0000 | 55.357 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 360.0000 | 307.0000 | (14.722) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.40 | Put | Currency Future | 322.0000 | 433.0000 | 34.472 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.30 | Put | Currency Future | 919.0000 | 1,074.0000 | 16.866 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 3,237.0000 | 3,427.0000 | 5.870 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.55 | Put | Currency Future | 67.0000 | 113.0000 | 68.657 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.05 | Put | Currency Future | 3,435.0000 | 3,625.0000 | 5.531 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.60 | Call | Currency Future | 451.0000 | 383.0000 | (15.078) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 3,834.0000 | 4,024.0000 | 4.956 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.75 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.55 | Call | Currency Future | 1,135.0000 | 990.0000 | (12.775) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.05 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.30 | Call | Currency Future | 237.0000 | 201.0000 | (15.190) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 83.0000 | 70.0000 | (15.663) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.40 | Call | Currency Future | 539.0000 | 460.0000 | (14.657) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 433.0000 | 556.0000 | 28.406 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 3,039.0000 | 3,228.0000 | 6.219 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,565.0000 | 1,743.0000 | 11.374 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.45 | Call | Currency Future | 516.0000 | 439.0000 | (14.922) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.45 | Call | Currency Future | 1,222.0000 | 1,071.0000 | (12.357) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 39.0000 | 33.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.45 | Put | Currency Future | 348.0000 | 462.0000 | 32.759 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.05 | Put | Currency Future | 175.0000 | 256.0000 | 46.286 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.95 | Put | Currency Future | 662.0000 | 804.0000 | 21.450 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.60 | Put | Currency Future | 2,021.0000 | 2,206.0000 | 9.154 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.25 | Put | Currency Future | 250.0000 | 349.0000 | 39.600 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.60 | Call | Currency Future | 451.0000 | 383.0000 | (15.078) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.55 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.95 | Call | Currency Future | 330.0000 | 281.0000 | (14.848) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.80 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.35 | Put | Currency Future | 296.0000 | 404.0000 | 36.486 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.55 | Put | Currency Future | 2,940.0000 | 3,130.0000 | 6.463 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.05 | Call | Currency Future | 742.0000 | 633.0000 | (14.690) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 4,033.0000 | 4,224.0000 | 4.736 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 1,974.0000 | 2,159.0000 | 9.372 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.25 | Call | Currency Future | 618.0000 | 526.0000 | (14.887) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.90 | Put | Currency Future | 2,306.0000 | 2,493.0000 | 8.109 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.95 | Call | Currency Future | 815.0000 | 698.0000 | (14.356) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 303.0000 | 257.0000 | (15.182) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 564.0000 | 481.0000 | (14.716) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 117.0000 | 100.0000 | (14.530) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.65 | Put | Currency Future | 83.0000 | 135.0000 | 62.651 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.50 | Put | Currency Future | 2,891.0000 | 3,080.0000 | 6.538 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.40 | Put | Currency Future | 2,792.0000 | 2,982.0000 | 6.805 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,521.0000 | 1,698.0000 | 11.637 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.80 | Put | Currency Future | 2,211.0000 | 2,397.0000 | 8.412 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 593.0000 | 729.0000 | 22.934 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.90 | Call | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.75 | Call | Currency Future | 969.0000 | 837.0000 | (13.622) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 153.0000 | 130.0000 | (15.033) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.65 | Call | Currency Future | 36.0000 | 31.0000 | (13.889) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 1,186.0000 | 1,353.0000 | 14.081 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.90 | Put | Currency Future | 2,306.0000 | 2,493.0000 | 8.109 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.70 | Call | Currency Future | 1,009.0000 | 874.0000 | (13.380) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.45 | Call | Currency Future | 49.0000 | 42.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 360.0000 | 307.0000 | (14.722) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.80 | Call | Currency Future | 929.0000 | 801.0000 | (13.778) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 110.0000 | 93.0000 | (15.455) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.60 | Put | Currency Future | 2,989.0000 | 3,179.0000 | 6.357 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.30 | Put | Currency Future | 1,744.0000 | 1,926.0000 | 10.436 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,392.0000 | 1,566.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.05 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.65 | Put | Currency Future | 463.0000 | 589.0000 | 27.214 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.70 | Put | Currency Future | 92.0000 | 147.0000 | 59.783 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.70 | Call | Currency Future | 144.0000 | 122.0000 | (15.278) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.05 | Put | Currency Future | 2,451.0000 | 2,639.0000 | 7.670 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.65 | Call | Currency Future | 431.0000 | 366.0000 | (15.081) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.15 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.70 | Put | Currency Future | 1,226.0000 | 1,395.0000 | 13.785 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.65 | Put | Currency Future | 2,068.0000 | 2,254.0000 | 8.994 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.70 | Put | Currency Future | 4,083.0000 | 4,274.0000 | 4.678 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.05 | Call | Currency Future | 89.0000 | 76.0000 | (14.607) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.25 | Put | Currency Future | 2,645.0000 | 2,834.0000 | 7.146 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,350.0000 | 1,522.0000 | 12.741 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,521.0000 | 1,698.0000 | 11.637 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.25 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,267.0000 | 1,437.0000 | 13.418 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.70 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.75 | Call | Currency Future | 134.0000 | 114.0000 | (14.925) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.00 | Call | Currency Future | 20.0000 | 18.0000 | (10.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.00 | Put | Currency Future | 161.0000 | 238.0000 | 47.826 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 62.0000 | 53.0000 | (14.516) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.80 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 14.00 | Call | Currency Future | 778.0000 | 665.0000 | (14.524) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,478.0000 | 1,654.0000 | 11.908 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 42.0000 | 36.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.00 | Put | Currency Future | 3,386.0000 | 3,576.0000 | 5.611 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 53.0000 | 45.0000 | (15.094) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 1,835.0000 | 2,018.0000 | 9.973 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.90 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.95 | Put | Currency Future | 1,435.0000 | 1,610.0000 | 12.195 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 1,974.0000 | 2,159.0000 | 9.372 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 18.00 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 15.95 | Call | Currency Future | 102.0000 | 87.0000 | (14.706) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.75 | Put | Currency Future | 101.0000 | 160.0000 | 58.416 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.80 | Put | Currency Future | 3,187.0000 | 3,377.0000 | 5.962 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.95 | Put | Currency Future | 147.0000 | 221.0000 | 50.340 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.00 | Put | Currency Future | 2,403.0000 | 2,590.0000 | 7.782 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.90 | Put | Currency Future | 3,286.0000 | 3,476.0000 | 5.782 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 2,499.0000 | 2,688.0000 | 7.563 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.45 | Put | Currency Future | 54.0000 | 93.0000 | 72.222 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.40 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 13.65 | Call | Currency Future | 1,051.0000 | 912.0000 | (13.225) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.70 | Put | Currency Future | 3,088.0000 | 3,278.0000 | 6.153 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.30 | Put | Currency Future | 2,694.0000 | 2,883.0000 | 7.016 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.30 | Call | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/03/16 | 17.60 | Put | Currency Future | 2,989.0000 | 3,179.0000 | 6.357 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R | 2009/03/16 | 17.10 | Call | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 17.10 | Put | Currency Future | 2,499.0000 | 2,688.0000 | 7.563 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 17.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.50 | Call | Currency Future | 46.0000 | 39.0000 | (15.217) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.85 | Put | Currency Future | 2,258.0000 | 2,445.0000 | 8.282 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.35 | Call | Currency Future | 57.0000 | 49.0000 | (14.035) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.35 | Put | Currency Future | 1,790.0000 | 1,972.0000 | 10.168 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.85 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.40 | Call | Currency Future | 53.0000 | 45.0000 | (15.094) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.40 | Put | Currency Future | 1,835.0000 | 2,018.0000 | 9.973 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.50 | Put | Currency Future | 1,068.0000 | 1,230.0000 | 15.169 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.90 | Call | Currency Future | 110.0000 | 93.0000 | (15.455) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.50 | Put | Currency Future | 1,928.0000 | 2,112.0000 | 9.544 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.60 | Put | Currency Future | 1,146.0000 | 1,311.0000 | 14.398 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.80 | Call | Currency Future | 126.0000 | 107.0000 | (15.079) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.90 | Put | Currency Future | 1,392.0000 | 1,566.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.15 | Call | Currency Future | 77.0000 | 66.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.05 | Call | Currency Future | 89.0000 | 76.0000 | (14.607) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.80 | Put | Currency Future | 1,308.0000 | 1,479.0000 | 13.073 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.20 | Put | Currency Future | 1,654.0000 | 1,834.0000 | 10.883 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.15 | Put | Currency Future | 1,609.0000 | 1,788.0000 | 11.125 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.55 | Put | Currency Future | 1,107.0000 | 1,270.0000 | 14.724 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.30 | Call | Currency Future | 237.0000 | 201.0000 | (15.190) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.30 | Put | Currency Future | 919.0000 | 1,074.0000 | 16.866 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.60 | Call | Currency Future | 163.0000 | 139.0000 | (14.724) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.20 | Call | Currency Future | 72.0000 | 61.0000 | (15.278) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.55 | Call | Currency Future | 174.0000 | 148.0000 | (14.943) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.10 | Put | Currency Future | 772.0000 | 919.0000 | 19.041 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.15 | Call | Currency Future | 77.0000 | 66.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 16.15 | Put | Currency Future | 1,609.0000 | 1,788.0000 | 11.125 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/03/16 | 15.10 | Call | Currency Future | 290.0000 | 246.0000 | (15.172) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | | | Currency Future | 14.8528 | 14.6574 | (1.316) | 0.0000 | 0.0000 | 404 |
| 16/02/2009 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 2,108.0000 | 2,275.0000 | 7.922 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 1,590.0000 | 1,742.0000 | 9.560 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 15.10 | Put | Currency Future | 1,055.0000 | 1,190.0000 | 12.796 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 360.0000 | 332.0000 | (7.778) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 309.0000 | 285.0000 | (7.767) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 485.0000 | 446.0000 | (8.041) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.20 | Put | Currency Future | 536.0000 | 637.0000 | 18.843 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 1,262.0000 | 1,400.0000 | 10.935 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.25 | Put | Currency Future | 3,520.0000 | 3,706.0000 | 5.284 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 319.0000 | 294.0000 | (7.837) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 744.0000 | 865.0000 | 16.263 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 419.0000 | 385.0000 | (8.115) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 575.0000 | 529.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 543.0000 | 500.0000 | (7.919) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 714.0000 | 658.0000 | (7.843) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 273.0000 | 251.0000 | (8.059) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 895.0000 | 1,022.0000 | 14.190 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,916.0000 | 2,078.0000 | 8.455 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,191.0000 | 1,332.0000 | 11.839 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.25 | Call | Currency Future | 122.0000 | 114.0000 | (6.557) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,017.0000 | 943.0000 | (7.276) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.00 | Put | Currency Future | 2,429.0000 | 2,602.0000 | 7.122 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.50 | Call | Currency Future | 1,038.0000 | 962.0000 | (7.322) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 791.0000 | 732.0000 | (7.459) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 471.0000 | 433.0000 | (8.068) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 1,878.0000 | 2,040.0000 | 8.626 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 878.0000 | 812.0000 | (7.517) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.05 | Put | Currency Future | 2,470.0000 | 2,644.0000 | 7.045 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 339.0000 | 312.0000 | (7.965) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 997.0000 | 923.0000 | (7.422) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 1,088.0000 | 1,225.0000 | 12.592 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 926.0000 | 1,055.0000 | 13.931 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 2,186.0000 | 2,355.0000 | 7.731 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 808.0000 | 748.0000 | (7.426) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 897.0000 | 829.0000 | (7.581) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 1,878.0000 | 2,040.0000 | 8.626 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,768.0000 | 1,926.0000 | 8.937 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,191.0000 | 1,332.0000 | 11.839 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.50 | Put | Currency Future | 2,851.0000 | 3,031.0000 | 6.314 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 4,077.0000 | 4,267.0000 | 4.660 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 3,889.0000 | 4,079.0000 | 4.886 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.20 | Call | Currency Future | 1,188.0000 | 1,094.0000 | (7.912) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 744.0000 | 689.0000 | (7.392) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 300.0000 | 276.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 2,306.0000 | 2,477.0000 | 7.415 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 431.0000 | 397.0000 | (7.889) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 1,805.0000 | 1,963.0000 | 8.753 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 92.0000 | 86.0000 | (6.522) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 714.0000 | 658.0000 | (7.843) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.50 | Call | Currency Future | 204.0000 | 188.0000 | (7.843) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 2,266.0000 | 2,436.0000 | 7.502 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 825.0000 | 763.0000 | (7.515) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,522.0000 | 1,671.0000 | 9.790 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.05 | Call | Currency Future | 69.0000 | 65.0000 | (5.797) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.55 | Put | Currency Future | 3,796.0000 | 3,985.0000 | 4.979 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.10 | Call | Currency Future | 1,249.0000 | 1,151.0000 | (7.846) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.50 | Call | Currency Future | 677.0000 | 623.0000 | (7.976) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.75 | Put | Currency Future | 833.0000 | 958.0000 | 15.006 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.00 | Call | Currency Future | 281.0000 | 259.0000 | (7.829) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.00 | Put | Currency Future | 989.0000 | 1,122.0000 | 13.448 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 1,022.0000 | 1,156.0000 | 13.112 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 225.0000 | 208.0000 | (7.556) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 457.0000 | 421.0000 | (7.877) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.05 | Put | Currency Future | 4,266.0000 | 4,457.0000 | 4.477 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.55 | Call | Currency Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 744.0000 | 689.0000 | (7.392) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.75 | Call | Currency Future | 936.0000 | 865.0000 | (7.585) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,347.0000 | 2,519.0000 | 7.329 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.00 | Call | Currency Future | 842.0000 | 779.0000 | (7.482) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 1,226.0000 | 1,368.0000 | 11.582 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.25 | Call | Currency Future | 59.0000 | 56.0000 | (5.085) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 3,704.0000 | 3,892.0000 | 5.076 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.10 | Put | Currency Future | 496.0000 | 593.0000 | 19.556 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 864.0000 | 990.0000 | 14.583 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 471.0000 | 433.0000 | (8.068) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 431.0000 | 397.0000 | (7.889) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 729.0000 | 675.0000 | (7.407) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.45 | Call | Currency Future | 211.0000 | 195.0000 | (7.583) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.25 | Put | Currency Future | 4,457.0000 | 4,648.0000 | 4.285 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 151.0000 | 140.0000 | (7.285) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 917.0000 | 847.0000 | (7.634) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.50 | Put | Currency Future | 685.0000 | 805.0000 | 17.518 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.65 | Put | Currency Future | 2,982.0000 | 3,163.0000 | 6.070 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.35 | Call | Currency Future | 55.0000 | 52.0000 | (5.455) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 3,248.0000 | 3,432.0000 | 5.665 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.45 | Put | Currency Future | 1,293.0000 | 1,433.0000 | 10.828 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 1,262.0000 | 1,400.0000 | 10.935 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.35 | Put | Currency Future | 3,611.0000 | 3,799.0000 | 5.206 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 513.0000 | 472.0000 | (7.992) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 2,894.0000 | 3,075.0000 | 6.254 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 1,088.0000 | 1,225.0000 | 12.592 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 131.0000 | 122.0000 | (6.870) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.50 | Put | Currency Future | 1,324.0000 | 1,466.0000 | 10.725 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.60 | Put | Currency Future | 1,389.0000 | 1,533.0000 | 10.367 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.95 | Put | Currency Future | 957.0000 | 1,088.0000 | 13.689 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 80.0000 | 75.0000 | (6.250) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 3,428.0000 | 3,615.0000 | 5.455 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.25 | Put | Currency Future | 1,157.0000 | 1,296.0000 | 12.014 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 791.0000 | 732.0000 | (7.459) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 256.0000 | 236.0000 | (7.813) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.60 | Call | Currency Future | 641.0000 | 590.0000 | (7.956) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 624.0000 | 574.0000 | (8.013) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.25 | Call | Currency Future | 759.0000 | 703.0000 | (7.378) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 624.0000 | 574.0000 | (8.013) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 575.0000 | 529.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 319.0000 | 294.0000 | (7.837) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 2,722.0000 | 2,900.0000 | 6.539 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,421.0000 | 1,567.0000 | 10.274 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 2,266.0000 | 2,436.0000 | 7.502 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.70 | Call | Currency Future | 607.0000 | 559.0000 | (7.908) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 197.0000 | 182.0000 | (7.614) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,522.0000 | 1,671.0000 | 9.790 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,556.0000 | 1,707.0000 | 9.704 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.05 | Call | Currency Future | 499.0000 | 459.0000 | (8.016) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,590.0000 | 1,742.0000 | 9.560 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 4,124.0000 | 4,315.0000 | 4.631 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.25 | Put | Currency Future | 2,637.0000 | 2,814.0000 | 6.712 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,660.0000 | 1,815.0000 | 9.337 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.85 | Call | Currency Future | 1,409.0000 | 1,300.0000 | (7.736) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 917.0000 | 847.0000 | (7.634) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 825.0000 | 763.0000 | (7.515) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.10 | Call | Currency Future | 66.0000 | 62.0000 | (6.061) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 864.0000 | 990.0000 | 14.583 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.45 | Put | Currency Future | 2,808.0000 | 2,987.0000 | 6.375 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 1,022.0000 | 1,156.0000 | 13.112 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 543.0000 | 500.0000 | (7.919) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.10 | Put | Currency Future | 4,314.0000 | 4,505.0000 | 4.427 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 2,553.0000 | 2,729.0000 | 6.894 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 559.0000 | 514.0000 | (8.050) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.95 | Put | Currency Future | 1,625.0000 | 1,778.0000 | 9.415 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.75 | Put | Currency Future | 374.0000 | 456.0000 | 21.925 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.95 | Call | Currency Future | 860.0000 | 795.0000 | (7.558) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 77.0000 | 72.0000 | (6.494) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 423.0000 | 512.0000 | 21.040 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.25 | Call | Currency Future | 240.0000 | 221.0000 | (7.917) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.05 | Put | Currency Future | 1,696.0000 | 1,852.0000 | 9.198 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.85 | Put | Currency Future | 406.0000 | 493.0000 | 21.429 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.45 | Put | Currency Future | 657.0000 | 775.0000 | 17.960 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.20 | Call | Currency Future | 62.0000 | 58.0000 | (6.452) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.40 | Call | Currency Future | 1,082.0000 | 1,002.0000 | (7.394) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.75 | Call | Currency Future | 86.0000 | 80.0000 | (6.977) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,954.0000 | 2,117.0000 | 8.342 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,280.0000 | 1,180.0000 | (7.813) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.45 | Call | Currency Future | 1,060.0000 | 982.0000 | (7.358) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 1,732.0000 | 1,889.0000 | 9.065 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.70 | Put | Currency Future | 3,936.0000 | 4,126.0000 | 4.827 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 106.0000 | 99.0000 | (6.604) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 14.40 | Put | Currency Future | 630.0000 | 745.0000 | 18.254 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 406.0000 | 374.0000 | (7.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.75 | Call | Currency Future | 1,476.0000 | 1,363.0000 | (7.656) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.65 | Call | Currency Future | 184.0000 | 171.0000 | (7.065) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 878.0000 | 812.0000 | (7.517) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.60 | Put | Currency Future | 3,843.0000 | 4,032.0000 | 4.918 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 3,704.0000 | 3,892.0000 | 5.076 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 1,218.0000 | 1,122.0000 | (7.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 1,376.0000 | 1,269.0000 | (7.776) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.75 | Put | Currency Future | 3,983.0000 | 4,173.0000 | 4.770 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,421.0000 | 1,567.0000 | 10.274 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.95 | Call | Currency Future | 528.0000 | 486.0000 | (7.955) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 926.0000 | 1,055.0000 | 13.931 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,356.0000 | 1,499.0000 | 10.546 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.50 | Call | Currency Future | 103.0000 | 96.0000 | (6.796) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 80.0000 | 75.0000 | (6.250) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 516.0000 | 615.0000 | 19.186 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.50 | Put | Currency Future | 3,750.0000 | 3,938.0000 | 5.013 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 92.0000 | 86.0000 | (6.522) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.35 | Call | Currency Future | 114.0000 | 106.0000 | (7.018) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 659.0000 | 607.0000 | (7.891) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.70 | Put | Currency Future | 1,454.0000 | 1,601.0000 | 10.110 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.65 | Put | Currency Future | 773.0000 | 896.0000 | 15.912 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.70 | Call | Currency Future | 89.0000 | 83.0000 | (6.742) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.80 | Call | Currency Future | 83.0000 | 77.0000 | (7.229) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,768.0000 | 1,926.0000 | 8.937 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 218.0000 | 201.0000 | (7.798) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.35 | Call | Currency Future | 1,106.0000 | 1,023.0000 | (7.505) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.20 | Put | Currency Future | 4,409.0000 | 4,601.0000 | 4.355 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 3,889.0000 | 4,079.0000 | 4.886 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.80 | Put | Currency Future | 3,114.0000 | 3,297.0000 | 5.877 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.60 | Call | Currency Future | 191.0000 | 176.0000 | (7.853) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 1,218.0000 | 1,122.0000 | (7.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.60 | Call | Currency Future | 96.0000 | 89.0000 | (7.292) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 4,077.0000 | 4,267.0000 | 4.660 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.10 | Call | Currency Future | 136.0000 | 126.0000 | (7.353) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 19.45 | Call | Currency Future | 51.0000 | 48.0000 | (5.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 106.0000 | 99.0000 | (6.604) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.10 | Put | Currency Future | 3,383.0000 | 3,569.0000 | 5.498 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.35 | Put | Currency Future | 603.0000 | 715.0000 | 18.574 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 744.0000 | 865.0000 | 16.263 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 516.0000 | 615.0000 | 19.186 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 131.0000 | 122.0000 | (6.870) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.20 | Put | Currency Future | 3,474.0000 | 3,660.0000 | 5.354 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 808.0000 | 748.0000 | (7.426) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 997.0000 | 923.0000 | (7.422) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.80 | Put | Currency Future | 4,030.0000 | 4,220.0000 | 4.715 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.00 | Put | Currency Future | 3,293.0000 | 3,478.0000 | 5.618 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,511.0000 | 2,686.0000 | 6.969 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.35 | Put | Currency Future | 4,552.0000 | 4,745.0000 | 4.240 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 3,428.0000 | 3,615.0000 | 5.455 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.15 | Call | Currency Future | 64.0000 | 60.0000 | (6.250) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.40 | Put | Currency Future | 2,765.0000 | 2,944.0000 | 6.474 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.45 | Call | Currency Future | 696.0000 | 640.0000 | (8.046) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 264.0000 | 244.0000 | (7.576) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.00 | Call | Currency Future | 146.0000 | 135.0000 | (7.534) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 1,226.0000 | 1,368.0000 | 11.582 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,347.0000 | 2,519.0000 | 7.329 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 156.0000 | 145.0000 | (7.051) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 1,055.0000 | 1,190.0000 | 12.796 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.65 | Call | Currency Future | 976.0000 | 903.0000 | (7.480) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.80 | Call | Currency Future | 167.0000 | 155.0000 | (7.186) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.60 | Put | Currency Future | 2,938.0000 | 3,119.0000 | 6.161 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 729.0000 | 675.0000 | (7.407) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.15 | Put | Currency Future | 4,361.0000 | 4,553.0000 | 4.403 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.70 | Call | Currency Future | 178.0000 | 165.0000 | (7.303) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.55 | Put | Currency Future | 714.0000 | 836.0000 | 17.087 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.65 | Put | Currency Future | 773.0000 | 896.0000 | 15.912 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.05 | Put | Currency Future | 4,266.0000 | 4,457.0000 | 4.477 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.00 | Call | Currency Future | 71.0000 | 67.0000 | (5.634) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.70 | Put | Currency Future | 3,026.0000 | 3,208.0000 | 6.015 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,017.0000 | 943.0000 | (7.276) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 14.55 | Put | Currency Future | 714.0000 | 836.0000 | 17.087 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.70 | Call | Currency Future | 1,511.0000 | 1,396.0000 | (7.611) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.40 | Put | Currency Future | 3,657.0000 | 3,845.0000 | 5.141 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 3,203.0000 | 3,387.0000 | 5.745 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.20 | Call | Currency Future | 775.0000 | 718.0000 | (7.355) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.20 | Call | Currency Future | 127.0000 | 118.0000 | (7.087) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.05 | Call | Currency Future | 69.0000 | 65.0000 | (5.797) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.00 | Put | Currency Future | 4,219.0000 | 4,410.0000 | 4.527 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 895.0000 | 1,022.0000 | 14.190 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.45 | Put | Currency Future | 4,648.0000 | 4,841.0000 | 4.152 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 300.0000 | 276.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.65 | Call | Currency Future | 976.0000 | 903.0000 | (7.480) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.95 | Put | Currency Future | 4,171.0000 | 4,362.0000 | 4.579 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.20 | Put | Currency Future | 1,122.0000 | 1,260.0000 | 12.299 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.70 | Put | Currency Future | 803.0000 | 927.0000 | 15.442 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.40 | Call | Currency Future | 110.0000 | 103.0000 | (6.364) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.40 | Put | Currency Future | 4,600.0000 | 4,793.0000 | 4.196 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.75 | Put | Currency Future | 1,488.0000 | 1,636.0000 | 9.946 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.70 | Call | Currency Future | 956.0000 | 884.0000 | (7.531) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 360.0000 | 332.0000 | (7.778) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 559.0000 | 514.0000 | (8.050) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 659.0000 | 607.0000 | (7.891) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.60 | Put | Currency Future | 2,108.0000 | 2,275.0000 | 7.922 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.55 | Call | Currency Future | 372.0000 | 342.0000 | (8.065) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 543.0000 | 500.0000 | (7.919) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.40 | Call | Currency Future | 53.0000 | 50.0000 | (5.660) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.75 | Call | Currency Future | 591.0000 | 544.0000 | (7.953) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.40 | Put | Currency Future | 630.0000 | 745.0000 | 18.254 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,590.0000 | 1,742.0000 | 9.560 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 477.0000 | 572.0000 | 19.916 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.40 | Call | Currency Future | 1,082.0000 | 1,002.0000 | (7.394) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 897.0000 | 829.0000 | (7.581) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.30 | Put | Currency Future | 4,504.0000 | 4,696.0000 | 4.263 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.25 | Call | Currency Future | 1,159.0000 | 1,066.0000 | (8.024) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,954.0000 | 2,117.0000 | 8.342 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,356.0000 | 1,499.0000 | 10.546 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 4,124.0000 | 4,315.0000 | 4.631 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 273.0000 | 251.0000 | (8.059) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.55 | Call | Currency Future | 47.0000 | 45.0000 | (4.255) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,280.0000 | 1,180.0000 | (7.813) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 513.0000 | 472.0000 | (7.992) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,556.0000 | 1,707.0000 | 9.704 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.05 | Put | Currency Future | 2,470.0000 | 2,644.0000 | 7.045 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.55 | Put | Currency Future | 4,745.0000 | 4,937.0000 | 4.046 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.25 | Put | Currency Future | 556.0000 | 659.0000 | 18.525 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 2,722.0000 | 2,900.0000 | 6.539 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 77.0000 | 72.0000 | (6.494) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.95 | Call | Currency Future | 1,344.0000 | 1,239.0000 | (7.813) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 151.0000 | 140.0000 | (7.285) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 19.30 | Call | Currency Future | 57.0000 | 54.0000 | (5.263) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.95 | Put | Currency Future | 441.0000 | 532.0000 | 20.635 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 3,248.0000 | 3,432.0000 | 5.665 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 477.0000 | 572.0000 | 19.916 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 406.0000 | 374.0000 | (7.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.95 | Call | Currency Future | 290.0000 | 268.0000 | (7.586) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.05 | Call | Currency Future | 141.0000 | 131.0000 | (7.092) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.95 | Put | Currency Future | 2,388.0000 | 2,560.0000 | 7.203 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.95 | Call | Currency Future | 74.0000 | 70.0000 | (5.405) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 225.0000 | 208.0000 | (7.556) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,916.0000 | 2,078.0000 | 8.455 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 18.05 | Put | Currency Future | 3,338.0000 | 3,523.0000 | 5.542 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 309.0000 | 285.0000 | (7.767) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.85 | Put | Currency Future | 3,158.0000 | 3,342.0000 | 5.826 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 2,894.0000 | 3,075.0000 | 6.254 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 2,147.0000 | 2,315.0000 | 7.825 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.85 | Call | Currency Future | 161.0000 | 149.0000 | (7.453) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 197.0000 | 182.0000 | (7.614) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 2,306.0000 | 2,477.0000 | 7.415 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 350.0000 | 322.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 2,553.0000 | 2,729.0000 | 6.894 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.25 | Call | Currency Future | 444.0000 | 409.0000 | (7.883) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.55 | Put | Currency Future | 2,069.0000 | 2,235.0000 | 8.023 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/06/12 | 13.70 | Put | Currency Future | 358.0000 | 438.0000 | 22.346 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 2,147.0000 | 2,315.0000 | 7.825 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.20 | Put | Currency Future | 2,595.0000 | 2,771.0000 | 6.782 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.30 | Call | Currency Future | 232.0000 | 214.0000 | (7.759) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.00 | Put | Currency Future | 459.0000 | 552.0000 | 20.261 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.30 | Put | Currency Future | 2,679.0000 | 2,857.0000 | 6.644 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.00 | Call | Currency Future | 1,312.0000 | 1,209.0000 | (7.851) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.20 | Call | Currency Future | 248.0000 | 229.0000 | (7.661) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.30 | Call | Currency Future | 1,130.0000 | 1,044.0000 | (7.611) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 218.0000 | 201.0000 | (7.798) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,511.0000 | 2,686.0000 | 6.969 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 14.30 | Put | Currency Future | 577.0000 | 687.0000 | 19.064 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 423.0000 | 512.0000 | 21.040 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.80 | Put | Currency Future | 390.0000 | 474.0000 | 21.538 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 1,376.0000 | 1,269.0000 | (7.776) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 264.0000 | 244.0000 | (7.576) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.25 | Put | Currency Future | 1,841.0000 | 2,001.0000 | 8.691 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 13.80 | Call | Currency Future | 1,442.0000 | 1,332.0000 | (7.628) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 256.0000 | 236.0000 | (7.813) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.40 | Put | Currency Future | 2,765.0000 | 2,944.0000 | 6.474 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 156.0000 | 145.0000 | (7.051) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 350.0000 | 322.0000 | (8.000) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 3,203.0000 | 3,387.0000 | 5.745 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 1,992.0000 | 2,156.0000 | 8.233 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 395.0000 | 363.0000 | (8.101) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.75 | Put | Currency Future | 2,226.0000 | 2,396.0000 | 7.637 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 339.0000 | 312.0000 | (7.965) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 2,186.0000 | 2,355.0000 | 7.731 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.75 | Call | Currency Future | 329.0000 | 303.0000 | (7.903) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 1,805.0000 | 1,963.0000 | 8.753 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 457.0000 | 421.0000 | (7.877) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.50 | Put | Currency Future | 2,030.0000 | 2,195.0000 | 8.128 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 485.0000 | 446.0000 | (8.041) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 1,732.0000 | 1,889.0000 | 9.065 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.50 | Call | Currency Future | 383.0000 | 353.0000 | (7.833) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 419.0000 | 385.0000 | (8.115) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 1,660.0000 | 1,815.0000 | 9.337 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 1,389.0000 | 1,533.0000 | 10.367 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 641.0000 | 590.0000 | (7.956) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 395.0000 | 363.0000 | (8.101) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/06/12 | 16.45 | Put | Currency Future | 1,992.0000 | 2,156.0000 | 8.233 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | | | Currency Future | 15.0690 | 14.8701 | (1.320) | 0.0000 | 0.0000 | 8 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 853.0000 | 965.0000 | 13.130 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.70 | Call | Currency Future | 1,366.0000 | 1,288.0000 | (5.710) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 1,470.0000 | 1,607.0000 | 9.320 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 1,147.0000 | 1,272.0000 | 10.898 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 1,089.0000 | 1,027.0000 | (5.693) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 831.0000 | 941.0000 | 13.237 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 997.0000 | 1,118.0000 | 12.136 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.45 | Call | Currency Future | 1,472.0000 | 1,385.0000 | (5.910) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 1,156.0000 | 1,089.0000 | (5.796) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 1,604.0000 | 1,740.0000 | 8.479 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 809.0000 | 917.0000 | 13.350 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,209.0000 | 1,336.0000 | 10.505 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 1,023.0000 | 961.0000 | (6.061) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 1,266.0000 | 1,192.0000 | (5.845) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 1,337.0000 | 1,469.0000 | 9.873 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 1,228.0000 | 1,156.0000 | (5.863) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 1,528.0000 | 1,437.0000 | (5.955) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 1,500.0000 | 1,411.0000 | (5.933) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 1,306.0000 | 1,229.0000 | (5.896) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,403.0000 | 1,538.0000 | 9.622 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 1,286.0000 | 1,211.0000 | (5.832) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 1,122.0000 | 1,058.0000 | (5.704) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,272.0000 | 1,402.0000 | 10.220 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 1,073.0000 | 1,012.0000 | (5.685) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,087.0000 | 1,209.0000 | 11.224 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 1,191.0000 | 1,122.0000 | (5.793) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 1,635.0000 | 1,772.0000 | 8.379 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,117.0000 | 1,240.0000 | 11.012 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 1,173.0000 | 1,106.0000 | (5.712) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/09/14 | 15.70 | Call | Currency Future | 1,004.0000 | 942.0000 | (6.175) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.25 | Call | Currency Future | 1,585.0000 | 1,491.0000 | (5.931) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.55 | Put | Currency Future | 905.0000 | 1,027.0000 | 13.481 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.50 | Call | Currency Future | 1,445.0000 | 1,366.0000 | (5.467) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.00 | Call | Currency Future | 1,247.0000 | 1,174.0000 | (5.854) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.55 | Call | Currency Future | 1,424.0000 | 1,347.0000 | (5.407) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.50 | Put | Currency Future | 1,504.0000 | 1,642.0000 | 9.176 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.30 | Call | Currency Future | 1,139.0000 | 1,073.0000 | (5.795) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.30 | Put | Currency Future | 1,370.0000 | 1,503.0000 | 9.708 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.00 | Call | Currency Future | 1,733.0000 | 1,632.0000 | (5.828) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.00 | Put | Currency Future | 1,178.0000 | 1,304.0000 | 10.696 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.00 | Put | Currency Future | 664.0000 | 762.0000 | 14.759 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.90 | Put | Currency Future | 1,117.0000 | 1,240.0000 | 11.012 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.75 | Put | Currency Future | 1,666.0000 | 1,805.0000 | 8.343 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.10 | Call | Currency Future | 1,673.0000 | 1,575.0000 | (5.858) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.50 | Put | Currency Future | 876.0000 | 996.0000 | 13.699 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.75 | Call | Currency Future | 985.0000 | 925.0000 | (6.091) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.15 | Put | Currency Future | 724.0000 | 826.0000 | 14.088 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.30 | Put | Currency Future | 787.0000 | 894.0000 | 13.596 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.80 | Call | Currency Future | 1,326.0000 | 1,248.0000 | (5.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.95 | Put | Currency Future | 1,793.0000 | 1,936.0000 | 7.975 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.25 | Put | Currency Future | 766.0000 | 871.0000 | 13.708 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.60 | Call | Currency Future | 1,404.0000 | 1,327.0000 | (5.484) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.85 | Put | Currency Future | 1,728.0000 | 1,870.0000 | 8.218 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.30 | Put | Currency Future | 787.0000 | 894.0000 | 13.596 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.60 | Put | Currency Future | 935.0000 | 1,057.0000 | 13.048 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.80 | Put | Currency Future | 1,057.0000 | 1,178.0000 | 11.447 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.60 | Put | Currency Future | 1,573.0000 | 1,709.0000 | 8.646 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 16.05 | Call | Currency Future | 877.0000 | 823.0000 | (6.157) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.10 | Put | Currency Future | 704.0000 | 804.0000 | 14.205 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.80 | Call | Currency Future | 966.0000 | 907.0000 | (6.108) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.40 | Call | Currency Future | 1,105.0000 | 1,042.0000 | (5.701) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.30 | Call | Currency Future | 1,556.0000 | 1,464.0000 | (5.913) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 1,209.0000 | 1,139.0000 | (5.790) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.30 | Call | Currency Future | 1,556.0000 | 1,464.0000 | (5.913) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.10 | Put | Currency Future | 1,240.0000 | 1,369.0000 | 10.403 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R 2009/09/14 | 15.40 | Put | Currency Future | 1,436.0000 | 1,572.0000 | 9.471 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.15 | Call | Currency Future | 1,643.0000 | 1,546.0000 | (5.904) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.60 | Call | Currency Future | 1,042.0000 | 979.0000 | (6.046) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.30 | Call | Currency Future | 1,139.0000 | 1,073.0000 | (5.795) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.05 | Call | Currency Future | 1,703.0000 | 1,603.0000 | (5.872) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.20 | Call | Currency Future | 1,614.0000 | 1,519.0000 | (5.886) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.75 | Call | Currency Future | 1,346.0000 | 1,268.0000 | (5.795) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.40 | Put | Currency Future | 831.0000 | 941.0000 | 13.237 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.30 | Put | Currency Future | 1,370.0000 | 1,503.0000 | 9.708 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.20 | Put | Currency Future | 745.0000 | 849.0000 | 13.960 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.75 | Put | Currency Future | 1,027.0000 | 1,148.0000 | 11.782 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.40 | Call | Currency Future | 1,500.0000 | 1,411.0000 | (5.933) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.85 | Call | Currency Future | 947.0000 | 890.0000 | (6.019) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.80 | Put | Currency Future | 1,057.0000 | 1,178.0000 | 11.447 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 16.05 | Put | Currency Future | 1,858.0000 | 2,003.0000 | 7.804 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.05 | Put | Currency Future | 684.0000 | 783.0000 | 14.474 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.80 | Put | Currency Future | 1,697.0000 | 1,837.0000 | 8.250 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.40 | Call | Currency Future | 1,105.0000 | 1,042.0000 | (5.701) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 1,209.0000 | 1,139.0000 | (5.790) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.55 | Put | Currency Future | 1,539.0000 | 1,678.0000 | 9.032 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.10 | Put | Currency Future | 1,240.0000 | 1,369.0000 | 10.403 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.60 | Call | Currency Future | 1,042.0000 | 979.0000 | (6.046) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.95 | Call | Currency Future | 912.0000 | 856.0000 | (6.140) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.35 | Put | Currency Future | 1,403.0000 | 1,538.0000 | 9.622 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.80 | Call | Currency Future | 966.0000 | 907.0000 | (6.108) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 1,087.0000 | 1,209.0000 | 11.224 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.60 | Put | Currency Future | 1,573.0000 | 1,709.0000 | 8.646 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.20 | Put | Currency Future | 1,304.0000 | 1,436.0000 | 10.123 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.05 | Put | Currency Future | 1,209.0000 | 1,336.0000 | 10.505 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 1,385.0000 | 1,308.0000 | (5.560) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.35 | Call | Currency Future | 1,122.0000 | 1,058.0000 | (5.704) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.90 | Call | Currency Future | 1,286.0000 | 1,211.0000 | (5.832) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.05 | Call | Currency Future | 1,228.0000 | 1,156.0000 | (5.863) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.65 | Put | Currency Future | 966.0000 | 1,088.0000 | 12.629 | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 1,058.0000 | 998.0000 | (5.671) | 0 | 0 | 0 |
| 16/02/2009 | £ / R 2009/09/14 | 14.85 | Call | Currency Future | 1,306.0000 | 1,229.0000 | (5.896) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 1,539.0000 | 1,678.0000 | 9.032 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 1,436.0000 | 1,572.0000 | 9.471 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 1,326.0000 | 1,248.0000 | (5.882) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 1,058.0000 | 998.0000 | (5.671) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 1,891.0000 | 2,037.0000 | 7.721 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 1,825.0000 | 1,969.0000 | 7.890 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 1,760.0000 | 1,903.0000 | 8.125 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 860.0000 | 807.0000 | (6.163) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 929.0000 | 873.0000 | (6.028) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 645.0000 | 741.0000 | 14.884 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 1,760.0000 | 1,903.0000 | 8.125 | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 929.0000 | 873.0000 | (6.028) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 894.0000 | 839.0000 | (6.152) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 1,764.0000 | 1,661.0000 | (5.839) | 0 | 0 | 0 |
| 16/02/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 1,697.0000 | 1,837.0000 | 8.250 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | | | Currency Future | 13.0304 | 12.9253 | (0.807) | 0.0000 | 0.0000 | 5,904 |
| 16/02/2009 | € / R | 2009/03/16 | 12.70 | Put | Currency Future | 254.0000 | 274.0000 | 7.874 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.35 | Call | Currency Future | 40.0000 | 36.0000 | (10.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.00 | Call | Currency Future | 46.0000 | 47.0000 | 2.174 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.35 | Put | Currency Future | 27.0000 | 35.0000 | 29.630 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 9.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 14.20 | Call | Currency Future | 130.0000 | 104.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.15 | Put | Currency Future | 21.0000 | 27.0000 | 28.571 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.35 | Put | Currency Future | 27.0000 | 35.0000 | 29.630 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.85 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.35 | Call | Currency Future | 1,708.0000 | 1,610.0000 | (5.738) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.90 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 10.80 | Call | Currency Future | 2,244.0000 | 2,142.0000 | (4.545) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 10.35 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 13.85 | Put | Currency Future | 999.0000 | 1,081.0000 | 8.208 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.35 | Put | Currency Future | 2,359.0000 | 2,461.0000 | 4.324 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 15.85 | Put | Currency Future | 2,852.0000 | 2,952.0000 | 3.506 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.40 | Call | Currency Future | 1,659.0000 | 1,562.0000 | (5.847) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 9.50 | Call | Currency Future | 3,531.0000 | 3,426.0000 | (2.974) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.00 | Put | Currency Future | 18.0000 | 22.0000 | 22.222 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 12.95 | Put | Currency Future | 360.0000 | 407.0000 | 13.056 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.15 | Put | Currency Future | 2,163.0000 | 2,266.0000 | 4.762 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 22.0000 | 22.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.45 | Call | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.00 | Put | Currency Future | 2,016.0000 | 2,122.0000 | 5.258 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 2,738.0000 | 2,631.0000 | (3.908) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.00 | Call | Currency Future | 2,048.0000 | 1,947.0000 | (4.932) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.15 | Call | Currency Future | 43.0000 | 42.0000 | (2.326) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.70 | Call | Currency Future | 584.0000 | 499.0000 | (14.555) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 180.0000 | 156.0000 | (13.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 3,141.0000 | 3,247.0000 | 3.375 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.25 | Put | Currency Future | 2,261.0000 | 2,363.0000 | 4.511 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.45 | Put | Currency Future | 31.0000 | 38.0000 | 22.581 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.00 | Put | Currency Future | 3,976.0000 | 4,082.0000 | 2.666 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.90 | Call | Currency Future | 1,190.0000 | 1,083.0000 | (8.992) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.20 | Put | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.35 | Put | Currency Future | 1,427.0000 | 1,512.0000 | 5.957 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.45 | Put | Currency Future | 3,434.0000 | 3,540.0000 | 3.087 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.80 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.00 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.90 | Put | Currency Future | 60.0000 | 58.0000 | (3.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,146.0000 | 2,045.0000 | (4.706) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.95 | Call | Currency Future | 441.0000 | 383.0000 | (13.152) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.15 | Call | Currency Future | 1,902.0000 | 1,802.0000 | (5.258) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.35 | Call | Currency Future | 1,708.0000 | 1,610.0000 | (5.738) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.25 | Call | Currency Future | 41.0000 | 38.0000 | (7.317) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.80 | Put | Currency Future | 3,778.0000 | 3,884.0000 | 2.806 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.40 | Put | Currency Future | 2,408.0000 | 2,509.0000 | 4.194 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 16.0000 | 19.0000 | 18.750 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.35 | Call | Currency Future | 108.0000 | 87.0000 | (19.444) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.45 | Put | Currency Future | 31.0000 | 38.0000 | 22.581 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.65 | Call | Currency Future | 73.0000 | 64.0000 | (12.329) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.60 | Put | Currency Future | 2,606.0000 | 2,706.0000 | 3.837 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.40 | Call | Currency Future | 39.0000 | 35.0000 | (10.256) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 10.80 | Put | Currency Future | 14.0000 | 17.0000 | 21.429 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 229.0000 | 204.0000 | (10.917) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.85 | Call | Currency Future | 56.0000 | 53.0000 | (5.357) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.55 | Call | Currency Future | 2,490.0000 | 2,387.0000 | (4.137) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.60 | Call | Currency Future | 36.0000 | 31.0000 | (13.889) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,648.0000 | 1,741.0000 | 5.643 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 142.0000 | 117.0000 | (17.606) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.05 | Call | Currency Future | 2,984.0000 | 2,878.0000 | (3.552) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,852.0000 | 2,952.0000 | 3.506 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 980.0000 | 858.0000 | (12.449) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 495.0000 | 425.0000 | (14.141) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 1,611.0000 | 1,513.0000 | (6.083) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,441.0000 | 2,338.0000 | (4.220) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.00 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.65 | Put | Currency Future | 2,655.0000 | 2,755.0000 | 3.766 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,255.0000 | 1,335.0000 | 6.375 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.65 | Call | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 681.0000 | 583.0000 | (14.391) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.85 | Put | Currency Future | 315.0000 | 350.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.20 | Call | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.40 | Put | Currency Future | 29.0000 | 36.0000 | 24.138 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.20 | Call | Currency Future | 2,837.0000 | 2,730.0000 | (3.772) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.10 | Put | Currency Future | 442.0000 | 504.0000 | 14.027 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.40 | Put | Currency Future | 3,385.0000 | 3,491.0000 | 3.131 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.65 | Put | Currency Future | 3,631.0000 | 3,736.0000 | 2.892 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.65 | Put | Currency Future | 1,693.0000 | 1,788.0000 | 5.611 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 241.0000 | 213.0000 | (11.618) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 78.0000 | 66.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,212.0000 | 1,292.0000 | 6.601 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.40 | Call | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.90 | Call | Currency Future | 171.0000 | 148.0000 | (13.450) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.10 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 760.0000 | 838.0000 | 10.263 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 40.0000 | 36.0000 | (10.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.70 | Put | Currency Future | 3,680.0000 | 3,786.0000 | 2.880 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 799.0000 | 878.0000 | 9.887 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 15.65 | Call | Currency Future | 36.0000 | 30.0000 | (16.667) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.10 | Put | Currency Future | 4,075.0000 | 4,181.0000 | 2.601 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 235.0000 | 251.0000 | 6.809 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.20 | Put | Currency Future | 3,190.0000 | 3,296.0000 | 3.323 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 22.0000 | 22.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.80 | Call | Currency Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 838.0000 | 919.0000 | 9.666 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.85 | Put | Currency Future | 1,876.0000 | 1,978.0000 | 5.437 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.45 | Call | Currency Future | 95.0000 | 77.0000 | (18.947) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 99.0000 | 83.0000 | (16.162) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 3,141.0000 | 3,247.0000 | 3.375 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.80 | Put | Currency Future | 2,804.0000 | 2,902.0000 | 3.495 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.95 | Call | Currency Future | 28.0000 | 26.0000 | (7.143) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 218.0000 | 229.0000 | 5.046 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,146.0000 | 2,045.0000 | (4.706) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 616.0000 | 526.0000 | (14.610) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.35 | Put | Currency Future | 4,324.0000 | 4,429.0000 | 2.428 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,384.0000 | 1,467.0000 | 5.997 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.10 | Call | Currency Future | 372.0000 | 330.0000 | (11.290) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.05 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 648.0000 | 554.0000 | (14.506) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.05 | Put | Currency Future | 2,065.0000 | 2,170.0000 | 5.085 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 201.0000 | 208.0000 | 3.483 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,900.0000 | 3,001.0000 | 3.483 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.10 | Call | Currency Future | 44.0000 | 43.0000 | (2.273) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.85 | Call | Currency Future | 2,195.0000 | 2,093.0000 | (4.647) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.90 | Put | Currency Future | 1,041.0000 | 1,122.0000 | 7.781 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.25 | Put | Currency Future | 1,341.0000 | 1,423.0000 | 6.115 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 115.0000 | 92.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.85 | Put | Currency Future | 15.0000 | 18.0000 | 20.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.25 | Call | Currency Future | 2,787.0000 | 2,680.0000 | (3.839) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.10 | Put | Currency Future | 2,114.0000 | 2,218.0000 | 4.920 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 218.0000 | 195.0000 | (10.550) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.35 | Call | Currency Future | 2,688.0000 | 2,582.0000 | (3.943) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.25 | Put | Currency Future | 541.0000 | 609.0000 | 12.569 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 10.25 | Put | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.75 | Put | Currency Future | 273.0000 | 298.0000 | 9.158 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,900.0000 | 3,001.0000 | 3.483 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.95 | Put | Currency Future | 2,948.0000 | 3,050.0000 | 3.460 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.05 | Call | Currency Future | 1,999.0000 | 1,899.0000 | (5.003) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.35 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.70 | Call | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.25 | Put | Currency Future | 24.0000 | 31.0000 | 29.167 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.05 | Put | Currency Future | 19.0000 | 24.0000 | 26.316 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.90 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.75 | Put | Currency Future | 3,729.0000 | 3,835.0000 | 2.843 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.25 | Call | Currency Future | 122.0000 | 98.0000 | (19.672) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.20 | Put | Currency Future | 1,299.0000 | 1,379.0000 | 6.159 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 2,934.0000 | 2,828.0000 | (3.613) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.05 | Call | Currency Future | 45.0000 | 45.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.55 | Put | Currency Future | 3,532.0000 | 3,638.0000 | 3.001 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.10 | Put | Currency Future | 20.0000 | 25.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.55 | Put | Currency Future | 10.0000 | 12.0000 | 20.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.75 | Call | Currency Future | 553.0000 | 473.0000 | (14.467) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.55 | Call | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.20 | Call | Currency Future | 1,853.0000 | 1,754.0000 | (5.343) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.25 | Call | Currency Future | 322.0000 | 284.0000 | (11.801) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 136.0000 | 110.0000 | (19.118) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 16.0000 | 19.0000 | 18.750 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.75 | Put | Currency Future | 2,754.0000 | 2,853.0000 | 3.595 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.60 | Call | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.40 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 799.0000 | 878.0000 | 9.887 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,828.0000 | 3,934.0000 | 2.769 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 616.0000 | 526.0000 | (14.610) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.75 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.60 | Put | Currency Future | 3,581.0000 | 3,687.0000 | 2.960 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.20 | Put | Currency Future | 23.0000 | 29.0000 | 26.087 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 229.0000 | 204.0000 | (10.917) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,458.0000 | 2,558.0000 | 4.068 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 681.0000 | 583.0000 | (14.391) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.95 | Put | Currency Future | 3,927.0000 | 4,032.0000 | 2.674 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.10 | Call | Currency Future | 1,951.0000 | 1,851.0000 | (5.126) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.20 | Put | Currency Future | 2,212.0000 | 2,315.0000 | 4.656 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.05 | Call | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.95 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 787.0000 | 678.0000 | (13.850) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.20 | Call | Currency Future | 42.0000 | 40.0000 | (4.762) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.40 | Put | Currency Future | 1,471.0000 | 1,557.0000 | 5.846 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.05 | Put | Currency Future | 4,026.0000 | 4,131.0000 | 2.608 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,359.0000 | 2,461.0000 | 4.324 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.00 | Put | Currency Future | 2,996.0000 | 3,100.0000 | 3.471 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.40 | Call | Currency Future | 101.0000 | 82.0000 | (18.812) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.75 | Put | Currency Future | 4,722.0000 | 4,827.0000 | 2.224 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 2,738.0000 | 2,631.0000 | (3.908) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.00 | Call | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.40 | Call | Currency Future | 3,630.0000 | 3,526.0000 | (2.865) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.45 | Put | Currency Future | 1,514.0000 | 1,602.0000 | 5.812 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.95 | Call | Currency Future | 49.0000 | 49.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.00 | Call | Currency Future | 3,033.0000 | 2,927.0000 | (3.495) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.40 | Call | Currency Future | 2,639.0000 | 2,534.0000 | (3.979) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 38.0000 | 34.0000 | (10.526) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.95 | Call | Currency Future | 2,097.0000 | 1,996.0000 | (4.816) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 2,934.0000 | 2,828.0000 | (3.613) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,828.0000 | 3,934.0000 | 2.769 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 390.0000 | 346.0000 | (11.282) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 201.0000 | 208.0000 | 3.483 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.75 | Call | Currency Future | 35.0000 | 28.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.50 | Put | Currency Future | 3,483.0000 | 3,589.0000 | 3.043 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.25 | Put | Currency Future | 3,239.0000 | 3,344.0000 | 3.242 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 235.0000 | 251.0000 | 6.809 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 14.95 | Put | Currency Future | 1,969.0000 | 2,074.0000 | 5.333 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.50 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.10 | Call | Currency Future | 23.0000 | 24.0000 | 4.348 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 410.0000 | 471.0000 | 14.878 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 11.0000 | 14.0000 | 27.273 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.95 | Put | Currency Future | 17.0000 | 21.0000 | 23.529 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.70 | Put | Currency Future | 2,705.0000 | 2,804.0000 | 3.660 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.50 | Put | Currency Future | 2,507.0000 | 2,607.0000 | 3.989 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 218.0000 | 195.0000 | (10.550) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.30 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.30 | Call | Currency Future | 18.0000 | 18.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 838.0000 | 919.0000 | 9.666 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.90 | Call | Currency Future | 53.0000 | 51.0000 | (3.774) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.65 | Put | Currency Future | 4,622.0000 | 4,728.0000 | 2.293 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.30 | Put | Currency Future | 4,274.0000 | 4,379.0000 | 2.457 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.30 | Put | Currency Future | 3,287.0000 | 3,393.0000 | 3.225 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 18.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.80 | Call | Currency Future | 3,231.0000 | 3,126.0000 | (3.250) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.45 | Call | Currency Future | 2,589.0000 | 2,485.0000 | (4.017) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 17.60 | Put | Currency Future | 4,572.0000 | 4,678.0000 | 2.318 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 18.10 | Put | Currency Future | 5,071.0000 | 5,176.0000 | 2.071 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.45 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,392.0000 | 2,289.0000 | (4.306) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.50 | Call | Currency Future | 37.0000 | 33.0000 | (10.811) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.05 | Put | Currency Future | 3,044.0000 | 3,149.0000 | 3.449 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 241.0000 | 213.0000 | (11.618) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.20 | Call | Currency Future | 940.0000 | 820.0000 | (12.766) | 0 | 0 | 200 |
| 16/02/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 1,611.0000 | 1,513.0000 | (6.083) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.05 | Call | Currency Future | 25.0000 | 24.0000 | (4.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,441.0000 | 2,338.0000 | (4.220) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.25 | Call | Currency Future | 1,805.0000 | 1,706.0000 | (5.485) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.20 | Put | Currency Future | 109.0000 | 94.0000 | (13.761) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 78.0000 | 66.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.75 | Call | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.05 | Call | Currency Future | 149.0000 | 124.0000 | (16.779) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.70 | Put | Currency Future | 1,738.0000 | 1,835.0000 | 5.581 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.80 | Put | Currency Future | 1,830.0000 | 1,930.0000 | 5.464 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.05 | Put | Currency Future | 1,168.0000 | 1,249.0000 | 6.935 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.70 | Call | Currency Future | 35.0000 | 29.0000 | (17.143) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.70 | Put | Currency Future | 12.0000 | 15.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 136.0000 | 110.0000 | (19.118) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.15 | Call | Currency Future | 2,885.0000 | 2,779.0000 | (3.674) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 760.0000 | 838.0000 | 10.263 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.90 | Put | Currency Future | 1,922.0000 | 2,026.0000 | 5.411 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.15 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,255.0000 | 1,335.0000 | 6.375 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.90 | Call | Currency Future | 3,132.0000 | 3,027.0000 | (3.352) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.20 | Call | Currency Future | 338.0000 | 299.0000 | (11.538) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.70 | Call | Currency Future | 69.0000 | 61.0000 | (11.594) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.20 | Put | Currency Future | 507.0000 | 573.0000 | 13.018 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.55 | Put | Currency Future | 1,603.0000 | 1,694.0000 | 5.677 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.70 | Call | Currency Future | 2,342.0000 | 2,240.0000 | (4.355) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,420.0000 | 1,321.0000 | (6.972) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.00 | Call | Currency Future | 156.0000 | 131.0000 | (16.026) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.10 | Put | Currency Future | 3,093.0000 | 3,199.0000 | 3.427 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,648.0000 | 1,741.0000 | 5.643 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.40 | Call | Currency Future | 279.0000 | 246.0000 | (11.828) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.40 | Put | Currency Future | 649.0000 | 721.0000 | 11.094 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 40.0000 | 45.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.55 | Call | Currency Future | 83.0000 | 70.0000 | (15.663) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.50 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.45 | Put | Currency Future | 685.0000 | 759.0000 | 10.803 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.30 | Call | Currency Future | 1,756.0000 | 1,659.0000 | (5.524) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 115.0000 | 92.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.00 | Put | Currency Future | 1,125.0000 | 1,206.0000 | 7.200 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.30 | Put | Currency Future | 26.0000 | 33.0000 | 26.923 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 13.70 | Call | Currency Future | 208.0000 | 186.0000 | (10.577) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.50 | Call | Currency Future | 89.0000 | 73.0000 | (17.978) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 307.0000 | 271.0000 | (11.726) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.50 | Put | Currency Future | 1,558.0000 | 1,648.0000 | 5.777 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.70 | Put | Currency Future | 877.0000 | 961.0000 | 9.578 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.50 | Call | Currency Future | 2,540.0000 | 2,436.0000 | (4.094) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.30 | Put | Currency Future | 2,310.0000 | 2,412.0000 | 4.416 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.30 | Put | Currency Future | 576.0000 | 645.0000 | 11.979 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 293.0000 | 323.0000 | 10.239 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.30 | Call | Currency Future | 40.0000 | 37.0000 | (7.500) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.45 | Call | Currency Future | 266.0000 | 234.0000 | (12.030) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 524.0000 | 449.0000 | (14.313) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.85 | Call | Currency Future | 3,182.0000 | 3,077.0000 | (3.300) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.70 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 144.0000 | 136.0000 | (5.556) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.75 | Call | Currency Future | 198.0000 | 176.0000 | (11.111) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 54.0000 | 55.0000 | 1.852 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,392.0000 | 2,289.0000 | (4.306) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 11.0000 | 14.0000 | 27.273 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,384.0000 | 1,467.0000 | 5.997 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 38.0000 | 34.0000 | (10.526) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,458.0000 | 2,558.0000 | 4.068 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 16.25 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.75 | Put | Currency Future | 917.0000 | 1,000.0000 | 9.051 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 9.70 | Call | Currency Future | 3,331.0000 | 3,226.0000 | (3.152) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.35 | Call | Currency Future | 293.0000 | 258.0000 | (11.945) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 157.0000 | 152.0000 | (3.185) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.35 | Put | Currency Future | 612.0000 | 683.0000 | 11.601 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.80 | Call | Currency Future | 60.0000 | 56.0000 | (6.667) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 180.0000 | 156.0000 | (13.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.80 | Call | Currency Future | 188.0000 | 166.0000 | (11.702) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 999.0000 | 1,081.0000 | 8.208 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 824.0000 | 712.0000 | (13.592) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 648.0000 | 554.0000 | (14.506) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 218.0000 | 229.0000 | 5.046 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 524.0000 | 449.0000 | (14.313) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/03/16 | 13.30 | Put | Currency Future | 576.0000 | 645.0000 | 11.979 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 293.0000 | 323.0000 | 10.239 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 307.0000 | 271.0000 | (11.726) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,234.0000 | 1,130.0000 | (8.428) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 142.0000 | 117.0000 | (17.606) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,212.0000 | 1,292.0000 | 6.601 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 410.0000 | 471.0000 | 14.878 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.60 | Call | Currency Future | 1,468.0000 | 1,369.0000 | (6.744) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 390.0000 | 346.0000 | (11.282) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.50 | Put | Currency Future | 33.0000 | 40.0000 | 21.212 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.60 | Put | Currency Future | 37.0000 | 43.0000 | 16.216 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.70 | Call | Currency Future | 1,373.0000 | 1,273.0000 | (7.283) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.80 | Put | Currency Future | 958.0000 | 1,040.0000 | 8.559 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.70 | Put | Currency Future | 42.0000 | 48.0000 | 14.286 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.30 | Put | Currency Future | 131.0000 | 121.0000 | (7.634) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.50 | Call | Currency Future | 1,563.0000 | 1,465.0000 | (6.270) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.50 | Call | Currency Future | 253.0000 | 224.0000 | (11.462) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.30 | Call | Currency Future | 862.0000 | 746.0000 | (13.457) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,278.0000 | 1,178.0000 | (7.825) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 48.0000 | 52.0000 | 8.333 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 13.50 | Put | Currency Future | 722.0000 | 798.0000 | 10.526 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.55 | Call | Currency Future | 1,515.0000 | 1,417.0000 | (6.469) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 157.0000 | 152.0000 | (3.185) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 48.0000 | 52.0000 | 8.333 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 787.0000 | 678.0000 | (13.850) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,278.0000 | 1,178.0000 | (7.825) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.55 | Put | Currency Future | 35.0000 | 41.0000 | 17.143 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 40.0000 | 45.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,420.0000 | 1,321.0000 | (6.972) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,234.0000 | 1,130.0000 | (8.428) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.75 | Put | Currency Future | 45.0000 | 50.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.75 | Call | Currency Future | 1,325.0000 | 1,225.0000 | (7.547) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 54.0000 | 55.0000 | 1.852 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.95 | Call | Currency Future | 1,147.0000 | 1,036.0000 | (9.677) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 11.95 | Put | Currency Future | 66.0000 | 61.0000 | (7.576) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,062.0000 | 943.0000 | (11.205) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R | 2009/03/16 | 12.05 | Put | Currency Future | 82.0000 | 68.0000 | (17.073) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.00 | Put | Currency Future | 74.0000 | 65.0000 | (12.162) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.90 | Put | Currency Future | 60.0000 | 58.0000 | (3.333) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.45 | Put | Currency Future | 171.0000 | 170.0000 | (0.585) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.25 | Call | Currency Future | 900.0000 | 783.0000 | (13.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.25 | Put | Currency Future | 120.0000 | 107.0000 | (10.833) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.45 | Call | Currency Future | 751.0000 | 645.0000 | (14.115) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 11.90 | Call | Currency Future | 1,190.0000 | 1,083.0000 | (8.992) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.30 | Put | Currency Future | 131.0000 | 121.0000 | (7.634) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.10 | Put | Currency Future | 90.0000 | 72.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.10 | Put | Currency Future | 90.0000 | 72.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.10 | Call | Currency Future | 1,021.0000 | 897.0000 | (12.145) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.10 | Call | Currency Future | 1,021.0000 | 897.0000 | (12.145) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.85 | Call | Currency Future | 495.0000 | 425.0000 | (14.141) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.85 | Put | Currency Future | 315.0000 | 350.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.50 | Put | Currency Future | 185.0000 | 188.0000 | 1.622 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.50 | Call | Currency Future | 716.0000 | 613.0000 | (14.385) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.05 | Call | Currency Future | 1,062.0000 | 943.0000 | (11.205) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.35 | Put | Currency Future | 144.0000 | 136.0000 | (5.556) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.35 | Call | Currency Future | 824.0000 | 712.0000 | (13.592) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.30 | Call | Currency Future | 862.0000 | 746.0000 | (13.457) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.15 | Put | Currency Future | 99.0000 | 83.0000 | (16.162) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.05 | Put | Currency Future | 82.0000 | 68.0000 | (17.073) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.15 | Call | Currency Future | 980.0000 | 858.0000 | (12.449) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.00 | Call | Currency Future | 1,104.0000 | 990.0000 | (10.326) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 13.00 | Call | Currency Future | 415.0000 | 364.0000 | (12.289) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.90 | Put | Currency Future | 337.0000 | 377.0000 | 11.869 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 13.00 | Put | Currency Future | 385.0000 | 439.0000 | 14.026 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/03/16 | 12.90 | Call | Currency Future | 467.0000 | 402.0000 | (13.919) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | | | Currency Future | 13.2350 | 13.1298 | (0.795) | 0.0000 | 0.0000 | 2,900 |
| 16/02/2009 | € / R | 2009/06/12 | 14.10 | Put | Currency Future | 1,329.0000 | 1,435.0000 | 7.976 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 14.75 | Call | Currency Future | 294.0000 | 301.0000 | 2.381 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.15 | Call | Currency Future | 831.0000 | 793.0000 | (4.573) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.85 | Call | Currency Future | 954.0000 | 911.0000 | (4.507) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 14.10 | Call | Currency Future | 464.0000 | 465.0000 | 0.216 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,194.0000 | 1,298.0000 | 8.710 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.35 | Call | Currency Future | 747.0000 | 722.0000 | (3.347) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.50 | Put | Currency Future | 947.0000 | 1,044.0000 | 10.243 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 529.0000 | 528.0000 | (0.189) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 976.0000 | 1,074.0000 | 10.041 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 746.0000 | 813.0000 | 8.981 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.35 | Put | Currency Future | 862.0000 | 942.0000 | 9.281 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.50 | Call | Currency Future | 682.0000 | 674.0000 | (1.173) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 641.0000 | 634.0000 | (1.092) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 1,261.0000 | 1,366.0000 | 8.327 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 834.0000 | 909.0000 | 8.993 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 661.0000 | 654.0000 | (1.059) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 496.0000 | 495.0000 | (0.202) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 378.0000 | 382.0000 | 1.058 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 565.0000 | 562.0000 | (0.531) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 569.0000 | 631.0000 | 10.896 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,006.0000 | 1,105.0000 | 9.841 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 889.0000 | 975.0000 | 9.674 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 977.0000 | 932.0000 | (4.606) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 597.0000 | 660.0000 | 10.553 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 1,162.0000 | 1,265.0000 | 8.864 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 569.0000 | 631.0000 | 10.896 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,130.0000 | 1,232.0000 | 9.027 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 542.0000 | 602.0000 | 11.070 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 954.0000 | 911.0000 | (4.507) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 419.0000 | 422.0000 | 0.716 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.65 | Put | Currency Future | 1,731.0000 | 1,842.0000 | 6.412 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 1,434.0000 | 1,542.0000 | 7.531 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 365.0000 | 369.0000 | 1.096 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 769.0000 | 739.0000 | (3.901) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 1,506.0000 | 1,615.0000 | 7.238 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,693.0000 | 1,804.0000 | 6.556 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 391.0000 | 395.0000 | 1.023 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 328.0000 | 333.0000 | 1.524 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,260.0000 | 2,373.0000 | 5.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 889.0000 | 975.0000 | 9.674 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,361.0000 | 1,319.0000 | (3.086) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,543.0000 | 1,652.0000 | 7.064 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 195.0000 | 203.0000 | 4.103 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 724.0000 | 705.0000 | (2.624) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.70 | Put | Currency Future | 1,770.0000 | 1,881.0000 | 6.271 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 249.0000 | 308.0000 | 23.695 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 273.0000 | 280.0000 | 2.564 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,929.0000 | 2,041.0000 | 5.806 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,693.0000 | 1,804.0000 | 6.556 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.70 | Call | Currency Future | 305.0000 | 311.0000 | 1.967 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 1,888.0000 | 2,001.0000 | 5.985 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 264.0000 | 271.0000 | 2.652 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.50 | Put | Currency Future | 2,431.0000 | 2,545.0000 | 4.689 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 724.0000 | 705.0000 | (2.624) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 831.0000 | 793.0000 | (4.573) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 685.0000 | 752.0000 | 9.781 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.95 | Call | Currency Future | 254.0000 | 261.0000 | 2.756 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.50 | Call | Currency Future | 166.0000 | 175.0000 | 5.422 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 932.0000 | 890.0000 | (4.506) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.65 | Call | Currency Future | 316.0000 | 322.0000 | 1.899 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 870.0000 | 832.0000 | (4.368) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.95 | Put | Currency Future | 1,969.0000 | 2,081.0000 | 5.688 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 284.0000 | 290.0000 | 2.113 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 405.0000 | 408.0000 | 0.741 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 746.0000 | 813.0000 | 8.981 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,363.0000 | 1,470.0000 | 7.850 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 465.0000 | 525.0000 | 12.903 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 1,580.0000 | 1,689.0000 | 6.899 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,849.0000 | 1,961.0000 | 6.057 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.60 | Call | Currency Future | 154.0000 | 162.0000 | 5.195 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 547.0000 | 544.0000 | (0.548) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 1,050.0000 | 1,005.0000 | (4.286) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 1,809.0000 | 1,921.0000 | 6.191 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 328.0000 | 333.0000 | 1.524 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 340.0000 | 345.0000 | 1.471 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.60 | Put | Currency Future | 2,519.0000 | 2,632.0000 | 4.486 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 1,434.0000 | 1,388.0000 | (3.208) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.05 | Call | Currency Future | 236.0000 | 243.0000 | 2.966 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 378.0000 | 382.0000 | 1.058 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 2,051.0000 | 2,163.0000 | 5.461 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 284.0000 | 290.0000 | 2.113 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 1,655.0000 | 1,765.0000 | 6.647 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,543.0000 | 1,652.0000 | 7.064 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 448.0000 | 450.0000 | 0.446 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 276.0000 | 339.0000 | 22.826 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.40 | Put | Currency Future | 2,345.0000 | 2,458.0000 | 4.819 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.65 | Call | Currency Future | 1,742.0000 | 1,683.0000 | (3.387) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,470.0000 | 1,578.0000 | 7.347 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 433.0000 | 436.0000 | 0.693 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.65 | Put | Currency Future | 157.0000 | 203.0000 | 29.299 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.40 | Call | Currency Future | 180.0000 | 188.0000 | 4.444 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 1,398.0000 | 1,506.0000 | 7.725 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 1,584.0000 | 1,531.0000 | (3.346) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,849.0000 | 1,961.0000 | 6.057 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 199.0000 | 252.0000 | 26.633 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 195.0000 | 203.0000 | 4.103 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 448.0000 | 450.0000 | 0.446 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,294.0000 | 1,400.0000 | 8.192 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 479.0000 | 480.0000 | 0.209 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,363.0000 | 1,470.0000 | 7.850 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 264.0000 | 271.0000 | 2.652 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 529.0000 | 528.0000 | (0.189) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,929.0000 | 2,041.0000 | 5.806 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 210.0000 | 218.0000 | 3.810 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.00 | Call | Currency Future | 245.0000 | 252.0000 | 2.857 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,260.0000 | 2,373.0000 | 5.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 1,036.0000 | 1,136.0000 | 9.653 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.20 | Put | Currency Future | 2,175.0000 | 2,288.0000 | 5.195 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.00 | Put | Currency Future | 2,010.0000 | 2,122.0000 | 5.572 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 621.0000 | 616.0000 | (0.805) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.10 | Put | Currency Future | 2,092.0000 | 2,205.0000 | 5.402 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 227.0000 | 235.0000 | 3.524 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,130.0000 | 1,232.0000 | 9.027 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,470.0000 | 1,578.0000 | 7.347 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 479.0000 | 480.0000 | 0.209 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 1,067.0000 | 1,167.0000 | 9.372 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 405.0000 | 408.0000 | 0.741 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,294.0000 | 1,400.0000 | 8.192 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 565.0000 | 562.0000 | (0.531) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,194.0000 | 1,298.0000 | 8.710 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.50 | Call | Currency Future | 352.0000 | 357.0000 | 1.420 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 602.0000 | 597.0000 | (0.831) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.45 | Call | Currency Future | 703.0000 | 689.0000 | (1.991) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.50 | Put | Currency Future | 1,617.0000 | 1,727.0000 | 6.803 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.75 | Put | Currency Future | 1,098.0000 | 1,199.0000 | 9.199 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 1,398.0000 | 1,506.0000 | 7.725 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.75 | Call | Currency Future | 583.0000 | 579.0000 | (0.686) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 433.0000 | 436.0000 | 0.693 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 441.0000 | 504.0000 | 14.286 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 464.0000 | 465.0000 | 0.216 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.45 | Put | Currency Future | 918.0000 | 1,009.0000 | 9.913 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,329.0000 | 1,435.0000 | 7.976 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,076.0000 | 1,034.0000 | (3.903) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 932.0000 | 890.0000 | (4.506) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 1,036.0000 | 1,136.0000 | 9.653 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 621.0000 | 616.0000 | (0.805) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 685.0000 | 752.0000 | 9.781 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 870.0000 | 832.0000 | (4.368) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.95 | Put | Currency Future | 626.0000 | 691.0000 | 10.383 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 716.0000 | 782.0000 | 9.218 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.95 | Call | Currency Future | 911.0000 | 871.0000 | (4.391) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,190.0000 | 1,155.0000 | (2.941) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,006.0000 | 1,105.0000 | 9.841 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 641.0000 | 634.0000 | (1.092) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 322.0000 | 389.0000 | 20.807 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 977.0000 | 932.0000 | (4.606) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.00 | Call | Currency Future | 890.0000 | 852.0000 | (4.270) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.00 | Put | Currency Future | 655.0000 | 722.0000 | 10.229 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 851.0000 | 812.0000 | (4.583) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 542.0000 | 602.0000 | 11.070 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,257.0000 | 1,219.0000 | (3.023) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.95 | Put | Currency Future | 1,227.0000 | 1,331.0000 | 8.476 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 512.0000 | 511.0000 | (0.195) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 769.0000 | 739.0000 | (3.901) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 834.0000 | 909.0000 | 8.993 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 355.0000 | 426.0000 | 20.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 661.0000 | 654.0000 | (1.059) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 976.0000 | 1,074.0000 | 10.041 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 602.0000 | 597.0000 | (0.831) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 1,067.0000 | 1,167.0000 | 9.372 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 276.0000 | 339.0000 | 22.826 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,361.0000 | 1,319.0000 | (3.086) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 262.0000 | 323.0000 | 23.282 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 262.0000 | 323.0000 | 23.282 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,397.0000 | 1,353.0000 | (3.150) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,076.0000 | 1,034.0000 | (3.903) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.70 | Call | Currency Future | 1,024.0000 | 977.0000 | (4.590) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 441.0000 | 504.0000 | 14.286 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,397.0000 | 1,353.0000 | (3.150) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.20 | Put | Currency Future | 291.0000 | 355.0000 | 21.993 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.20 | Call | Currency Future | 1,326.0000 | 1,285.0000 | (3.092) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.70 | Put | Currency Future | 489.0000 | 547.0000 | 11.861 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,190.0000 | 1,155.0000 | (2.941) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 355.0000 | 426.0000 | 20.000 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.75 | Call | Currency Future | 1,662.0000 | 1,606.0000 | (3.369) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 236.0000 | 293.0000 | 24.153 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 12.00 | Call | Currency Future | 1,471.0000 | 1,423.0000 | (3.263) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.90 | Put | Currency Future | 211.0000 | 265.0000 | 25.592 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.90 | Call | Currency Future | 1,546.0000 | 1,495.0000 | (3.299) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.70 | Call | Currency Future | 1,702.0000 | 1,644.0000 | (3.408) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.75 | Put | Currency Future | 177.0000 | 226.0000 | 27.684 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.70 | Put | Currency Future | 167.0000 | 215.0000 | 28.743 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.80 | Put | Currency Future | 188.0000 | 239.0000 | 27.128 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/06/12 | 11.80 | Call | Currency Future | 1,623.0000 | 1,569.0000 | (3.327) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R | 2009/06/12 | 11.85 | Call | Currency Future | 1,584.0000 | 1,531.0000 | (3.346) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 11.95 | Call | Currency Future | 1,508.0000 | 1,459.0000 | (3.249) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 11.95 | Put | Currency Future | 223.0000 | 279.0000 | 25.112 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 11.85 | Put | Currency Future | 199.0000 | 252.0000 | 26.633 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.55 | Call | Currency Future | 1,103.0000 | 1,064.0000 | (3.536) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.55 | Put | Currency Future | 418.0000 | 484.0000 | 15.789 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.45 | Call | Currency Future | 1,160.0000 | 1,124.0000 | (3.103) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.05 | Put | Currency Future | 249.0000 | 308.0000 | 23.695 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.05 | Call | Currency Future | 1,434.0000 | 1,388.0000 | (3.208) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.65 | Call | Currency Future | 1,050.0000 | 1,005.0000 | (4.286) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.65 | Put | Currency Future | 465.0000 | 525.0000 | 12.903 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.50 | Put | Currency Future | 396.0000 | 464.0000 | 17.172 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.90 | Put | Currency Future | 597.0000 | 660.0000 | 10.553 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.30 | Call | Currency Future | 1,257.0000 | 1,219.0000 | (3.023) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.30 | Put | Currency Future | 322.0000 | 389.0000 | 20.807 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 1,223.0000 | 1,187.0000 | (2.944) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.75 | Call | Currency Future | 1,000.0000 | 954.0000 | (4.600) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.75 | Put | Currency Future | 515.0000 | 574.0000 | 11.456 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.50 | Call | Currency Future | 1,131.0000 | 1,094.0000 | (3.271) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 338.0000 | 407.0000 | 20.414 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.55 | Call | Currency Future | 1,103.0000 | 1,064.0000 | (3.536) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.55 | Put | Currency Future | 418.0000 | 484.0000 | 15.789 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.45 | Put | Currency Future | 375.0000 | 444.0000 | 18.400 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 338.0000 | 407.0000 | 20.414 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 1,223.0000 | 1,187.0000 | (2.944) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.25 | Call | Currency Future | 1,291.0000 | 1,252.0000 | (3.021) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 12.25 | Put | Currency Future | 306.0000 | 372.0000 | 21.569 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.10 | Call | Currency Future | 851.0000 | 812.0000 | (4.583) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.25 | Put | Currency Future | 807.0000 | 876.0000 | 8.550 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.10 | Put | Currency Future | 716.0000 | 782.0000 | 9.218 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.20 | Put | Currency Future | 776.0000 | 844.0000 | 8.763 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.25 | Call | Currency Future | 792.0000 | 756.0000 | (4.545) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/06/12 | 13.20 | Call | Currency Future | 811.0000 | 774.0000 | (4.562) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/09/14 | | | Currency Future | 13.4216 | 13.3186 | (0.767) | 0.0000 | 0.0000 | 72 |
| 16/02/2009 | € / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,621.0000 | 1,718.0000 | 5.984 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 1,378.0000 | 1,356.0000 | (1.597) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 742.0000 | 736.0000 | (0.809) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 12.70 | Put | Currency Future | 656.0000 | 737.0000 | 12.348 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 709.0000 | 704.0000 | (0.705) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 1,332.0000 | 1,301.0000 | (2.327) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,131.0000 | 1,093.0000 | (3.360) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 1,755.0000 | 1,854.0000 | 5.641 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 767.0000 | 829.0000 | 8.083 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 677.0000 | 673.0000 | (0.591) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 1,289.0000 | 1,247.0000 | (3.258) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 929.0000 | 917.0000 | (1.292) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 1,687.0000 | 1,786.0000 | 5.868 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,191.0000 | 1,270.0000 | 6.633 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 1,248.0000 | 1,338.0000 | 7.212 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.60 | Put | Currency Future | 1,824.0000 | 1,924.0000 | 5.482 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 710.0000 | 782.0000 | 10.141 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 1,010.0000 | 1,075.0000 | 6.436 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 970.0000 | 956.0000 | (1.443) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.60 | Call | Currency Future | 646.0000 | 643.0000 | (0.464) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,013.0000 | 988.0000 | (2.468) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 1,010.0000 | 1,075.0000 | 6.436 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,491.0000 | 1,586.0000 | 6.372 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,131.0000 | 1,093.0000 | (3.360) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 1,171.0000 | 1,132.0000 | (3.330) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 1,687.0000 | 1,786.0000 | 5.868 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,013.0000 | 988.0000 | (2.468) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 949.0000 | 1,013.0000 | 6.744 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 1,103.0000 | 1,171.0000 | 6.165 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,191.0000 | 1,270.0000 | 6.633 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 1,075.0000 | 1,039.0000 | (3.349) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 709.0000 | 704.0000 | (0.705) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 742.0000 | 736.0000 | (0.809) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 1,248.0000 | 1,209.0000 | (3.125) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 1,621.0000 | 1,718.0000 | 5.984 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 827.0000 | 891.0000 | 7.739 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.85 | Call | Currency Future | 574.0000 | 573.0000 | (0.174) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 857.0000 | 922.0000 | 7.585 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 1,228.0000 | 1,190.0000 | (3.094) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.85 | Put | Currency Future | 2,002.0000 | 2,104.0000 | 5.095 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.05 | Put | Currency Future | 1,460.0000 | 1,554.0000 | 6.438 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.05 | Call | Currency Future | 831.0000 | 823.0000 | (0.963) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 1,034.0000 | 1,005.0000 | (2.805) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 1,163.0000 | 1,236.0000 | 6.277 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.15 | Call | Currency Future | 795.0000 | 787.0000 | (1.006) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.15 | Put | Currency Future | 1,523.0000 | 1,619.0000 | 6.303 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.25 | Put | Currency Future | 1,588.0000 | 1,684.0000 | 6.045 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,307.0000 | 1,398.0000 | 6.963 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.25 | Call | Currency Future | 760.0000 | 753.0000 | (0.921) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 908.0000 | 897.0000 | (1.211) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 1,337.0000 | 1,428.0000 | 6.806 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 813.0000 | 805.0000 | (0.984) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 869.0000 | 859.0000 | (1.151) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 1,398.0000 | 1,491.0000 | 6.652 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 889.0000 | 878.0000 | (1.237) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 1,429.0000 | 1,522.0000 | 6.508 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 889.0000 | 878.0000 | (1.237) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 1,367.0000 | 1,459.0000 | 6.730 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.75 | Call | Currency Future | 949.0000 | 936.0000 | (1.370) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 1,277.0000 | 1,368.0000 | 7.126 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 850.0000 | 841.0000 | (1.059) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 991.0000 | 972.0000 | (1.917) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 1,367.0000 | 1,459.0000 | 6.730 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,219.0000 | 1,304.0000 | 6.973 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 813.0000 | 805.0000 | (0.984) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,491.0000 | 1,586.0000 | 6.372 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.20 | Put | Currency Future | 1,555.0000 | 1,651.0000 | 6.174 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 777.0000 | 770.0000 | (0.901) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 1,135.0000 | 1,203.0000 | 5.991 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,307.0000 | 1,398.0000 | 6.963 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 1,057.0000 | 1,022.0000 | (3.311) | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 887.0000 | 953.0000 | 7.441 | 0 | 0 | 0 |
| 16/02/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 929.0000 | 917.0000 | (1.292) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | € / R | 2009/09/14 | 13.10 | Call | Currency Future | 1,209.0000 | 1,172.0000 | (3.060) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 1,093.0000 | 1,057.0000 | (3.294) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 1,071.0000 | 1,138.0000 | 6.256 | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 1,093.0000 | 1,057.0000 | (3.294) | 0 | 0 | 0 |
| 16/02/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 1,071.0000 | 1,138.0000 | 6.256 | 0 | 0 | 0 |
| 16/02/2009 | AL13 | 2009/05/07 | | | Index Future | 243.0890 | 243.1350 | 0.019 | 243.0800 | 243.0800 | 4 |
| 16/02/2009 | ALBI | 2009/05/07 | | | Index Future | 293.7550 | 294.1970 | 0.150 | 293.6600 | 293.6600 | 503 |
| 16/02/2009 | ALBI | 2009/08/06 | | | Index Future | 301.4240 | 301.8760 | 0.150 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | ALBI | 2009/11/05 | | | Index Future | 304.6080 | 305.3590 | 0.247 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | CRD1 | 2009/05/07 | | | Index Future | 126.3900 | 126.2770 | (0.089) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | CRD1 | 2009/08/06 | | | Index Future | 129.5020 | 129.5720 | 0.054 | 0.0000 | 0.0000 | 2 |
| 16/02/2009 | CRD1 | 2009/11/05 | | | Index Future | 132.2390 | 132.3130 | 0.056 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | GOVI | 2009/05/07 | | | jGovi | 296.3165 | 296.2280 | (0.030) | 0.0000 | 0.0000 | 186 |
| 16/02/2009 | GOVI | 2009/08/06 | | | jGovi | 303.6140 | 303.9600 | 0.114 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | GOVI | 2009/11/05 | | | jGovi | 310.0310 | 310.3900 | 0.116 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | ILBI | 2009/05/07 | | | Index Future | 338.7520 | 338.8090 | 0.017 | 0.0000 | 0.0000 | 2 |
| 16/02/2009 | ILBI | 2009/08/06 | | | Index Future | 347.2500 | 347.3100 | 0.017 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | ILBI | 2009/11/05 | | | Index Future | 350.7890 | 355.8120 | 1.432 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J153 | 2010/08/31 | | | jSwap | 8.9300 | 9.0090 | 0.885 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J157 | 2015/09/15 | | | jSwap | 8.7630 | 8.7780 | 0.171 | 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 |
|------------|------------------|------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | J186 | 2026/12/21 | | | jSwap | 8.1050 | 8.1030 | (0.025) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J201 | 2014/12/22 | | | jSwap | 8.5410 | 8.5660 | 0.293 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J203 | 2017/09/15 | | | jSwap | 8.7960 | 8.7960 | - | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J204 | 2018/12/21 | | | jSwap | 8.6450 | 8.6470 | 0.023 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | J207 | 2020/01/15 | | | jSwap | 8.5860 | 8.5890 | 0.035 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JBAR | 2005/12/21 | | | jBar | 9.9670 | 9.9790 | 0.120 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JFRA | 2009/05/07 | | | jFra | 7.6580 | 7.8130 | 2.024 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JFRA | 2009/08/06 | | | jFra | 6.8290 | 6.9220 | 1.362 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JFRA | 2009/11/05 | | | jFra | 7.0640 | 7.1420 | 1.104 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN02 | 2009/05/07 | | | jNote | 7.5320 | 7.6330 | 1.341 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN02 | 2009/08/06 | | | jNote | 7.5980 | 7.6960 | 1.290 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN05 | 2009/05/07 | | | jNote | 8.1710 | 8.2120 | 0.502 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN05 | 2009/08/06 | | | jNote | 8.2410 | 8.2670 | 0.315 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN10 | 2009/05/07 | | | jNote | 8.4150 | 8.4160 | 0.012 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JN10 | 2009/08/06 | | | jNote | 8.4350 | 8.4320 | (0.036) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JROD | 2009/02/27 | | | jRod | 11.0920 | 11.0910 | (0.009) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JROD | 2009/03/31 | | | jRod | 10.6400 | 10.6490 | 0.085 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | JROD | 2009/04/30 | | | jRod | 10.1760 | 10.2160 | 0.393 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JROD | 2009/05/29 | | | jRod | 10.4300 | 10.4690 | 0.374 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | JROD | 2009/06/30 | | | jRod | 9.8630 | 9.9190 | 0.568 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | OTH1 | 2009/05/07 | | | Index Future | 282.9690 | 283.4260 | 0.162 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | OTH1 | 2009/08/06 | | | Index Future | 289.9370 | 290.8240 | 0.306 | 0.0000 | 0.0000 | 3 |
| 16/02/2009 | OTH1 | 2009/11/05 | | | Index Future | 296.0650 | 296.9750 | 0.307 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R153 | 2009/05/07 | | | Bond Future | 6.1150 | 6.1330 | 0.294 | 0.0000 | 0.0000 | 4,652 |
| 16/02/2009 | R153 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 4,002.0000 | 3,978.0000 | (0.600) | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/08/06 | | | Bond Future | 5.6130 | 5.6330 | 0.356 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 4,529.0000 | 4,507.0000 | (0.486) | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 4,281.0000 | 4,260.0000 | (0.491) | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0290 | 5.0540 | 0.497 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,284.0000 | 1,265.0000 | (1.480) | 0 | 0 | 0 |
| 16/02/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 87.0000 | 88.0000 | 1.149 | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/05/07 | | | Bond Future | 7.8390 | 7.8400 | 0.013 | 7.8500 | 7.8700 | 10,665 |
| 16/02/2009 | R157 | 2009/05/07 | 7.25 | Put | Option on Bond Future | 5,128.0000 | 5,081.0000 | (0.917) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/05/07 | 7.25 | Call | Option on Bond Future | 1,666.0000 | 1,613.0000 | (3.181) | 0 | 0 | 386 |
| 16/02/2009 | R157 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 885.0000 | 846.0000 | (4.407) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 610.0000 | 576.0000 | (5.574) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 7,369.0000 | 7,324.0000 | (0.611) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 8,657.0000 | 8,629.0000 | (0.323) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/08/06 | | | Bond Future | 7.7960 | 7.7960 | - | 0.0000 | 0.0000 | 5,000 |
| 16/02/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,602.0000 | 9,570.0000 | (0.333) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,809.0000 | 1,777.0000 | (1.769) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/11/05 | | | Bond Future | 7.8170 | 7.8170 | - | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,692.0000 | 4,661.0000 | (0.661) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,410.0000 | 6,379.0000 | (0.484) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2010/02/04 | | | Bond Future | 7.8530 | 7.8530 | - | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 6,257.0000 | 6,230.0000 | (0.432) | 0 | 0 | 0 |
| 16/02/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 6,789.0000 | 6,762.0000 | (0.398) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/05/07 | | | Bond Future | 8.3560 | 8.3460 | (0.120) | 0.0000 | 0.0000 | 8,828 |
| 16/02/2009 | R186 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 3,478.0000 | 3,342.0000 | (3.910) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 9,938.0000 | 9,907.0000 | (0.312) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 22,699.0000 | 22,556.0000 | (0.630) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/05/07 | 8.00 | Put | Option on Bond Future | 8,381.0000 | 8,210.0000 | (2.040) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/05/07 | 8.00 | Call | Option on Bond Future | 4,570.0000 | 4,503.0000 | (1.466) | 0 | 0 | 2,500 |
| 16/02/2009 | R186 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 695.0000 | 657.0000 | (5.468) | 26 | 26 | 97 |
| 16/02/2009 | R186 | 2009/08/06 | | | Bond Future | 8.3230 | 8.3130 | (0.120) | 0.0000 | 0.0000 | 2,500 |
| 16/02/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 6,461.0000 | 6,346.0000 | (1.780) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 13,217.0000 | 13,207.0000 | (0.076) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/11/05 | | | Bond Future | 8.3320 | 8.3210 | (0.132) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 15,318.0000 | 15,326.0000 | 0.052 | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 8,705.0000 | 8,599.0000 | (1.218) | 0 | 0 | 5,000 |
| 16/02/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 8,044.0000 | 8,028.0000 | (0.199) | 0 | 0 | 5,000 |
| 16/02/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 17,116.0000 | 16,986.0000 | (0.760) | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2010/02/04 | | | Bond Future | 8.3520 | 8.3410 | (0.132) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 12,941.0000 | 12,946.0000 | 0.039 | 0 | 0 | 0 |
| 16/02/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 13,991.0000 | 13,883.0000 | (0.772) | 0 | 0 | 0 |
| 16/02/2009 | R196 | 2009/05/07 | | | Bond Future | 9.2350 | 9.2950 | 0.650 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R196 | 2009/05/07 | 11.00 | Call | Option on Bond Future | 1,255.0000 | 1,227.0000 | (2.231) | 0 | 0 | 0 |
| 16/02/2009 | R196 | 2009/05/07 | 11.00 | Put | Option on Bond Future | 729.0000 | 719.0000 | (1.372) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | R201 | 2009/05/07 | | | Bond Future | 7.7350 | 7.7570 | 0.284 | 0.0000 | 0.0000 | 2 |
| 16/02/2009 | R201 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 7,158.0000 | 7,045.0000 | (1.579) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 455.0000 | 443.0000 | (2.637) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2009/08/06 | | | Bond Future | 7.6320 | 7.6550 | 0.301 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,205.0000 | 1,203.0000 | (0.166) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,126.0000 | 8,022.0000 | (1.280) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2009/11/05 | | | Bond Future | 7.6080 | 7.6320 | 0.315 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,626.0000 | 4,652.0000 | 0.562 | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,161.0000 | 4,084.0000 | (1.851) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2010/02/04 | | | Bond Future | 7.6070 | 7.6320 | 0.329 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 4,757.0000 | 4,684.0000 | (1.535) | 0 | 0 | 0 |
| 16/02/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,198.0000 | 5,228.0000 | 0.577 | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/05/07 | | | Bond Future | 8.3550 | 8.3040 | (0.610) | 0.0000 | 0.0000 | 15 |
| 16/02/2009 | R203 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,579.0000 | 5,732.0000 | 2.742 | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,865.0000 | 1,716.0000 | (7.989) | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/08/06 | | | Bond Future | 8.3030 | 8.2490 | (0.650) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,185.0000 | 8,360.0000 | 2.138 | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,881.0000 | 2,743.0000 | (4.790) | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/11/05 | | | Bond Future | 8.3160 | 8.2600 | (0.673) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,997.0000 | 8,777.0000 | (2.445) | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,233.0000 | 4,331.0000 | 2.315 | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2010/02/04 | | | Bond Future | 8.3500 | 8.2910 | (0.707) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 7,058.0000 | 7,197.0000 | 1.969 | 0 | 0 | 0 |
| 16/02/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 7,891.0000 | 7,703.0000 | (2.382) | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/05/07 | | | Bond Future | 8.3930 | 8.3530 | (0.477) | 0.0000 | 0.0000 | 28 |
| 16/02/2009 | R204 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 2,736.0000 | 2,572.0000 | (5.994) | 0 | 0 | 750 |
| 16/02/2009 | R204 | 2009/05/07 | 7.75 | Call | Option on Bond Future | 2,040.0000 | 2,066.0000 | 1.275 | 0 | 0 | 750 |
| 16/02/2009 | R204 | 2009/05/07 | 7.75 | Put | Option on Bond Future | 6,271.0000 | 6,041.0000 | (3.668) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | R204 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 4,987.0000 | 5,079.0000 | 1.845 | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,921.0000 | 6,033.0000 | 1.892 | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,134.0000 | 1,990.0000 | (6.748) | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/08/06 | | | Bond Future | 8.3510 | 8.3080 | (0.515) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3,277.0000 | 3,146.0000 | (3.998) | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,746.0000 | 8,887.0000 | 1.612 | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/11/05 | | | Bond Future | 8.3630 | 8.3190 | (0.526) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,145.0000 | 9,946.0000 | (1.962) | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,602.0000 | 4,676.0000 | 1.608 | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2010/02/04 | | | Bond Future | 8.3920 | 8.3460 | (0.548) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 7,378.0000 | 7,490.0000 | 1.518 | 0 | 0 | 0 |
| 16/02/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 8,553.0000 | 8,385.0000 | (1.964) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/05/07 | | | Bond Future | 7.7010 | 7.7130 | 0.156 | 7.7600 | 7.7600 | 1,787 |
| 16/02/2009 | R206 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 519.0000 | 502.0000 | (3.276) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,370.0000 | 5,306.0000 | (1.192) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/08/06 | | | Bond Future | 7.5830 | 7.5950 | 0.158 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 6,905.0000 | 6,851.0000 | (0.782) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 973.0000 | 962.0000 | (1.131) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 2,104.0000 | 2,061.0000 | (2.044) | 0 | 0 | 300 |
| 16/02/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 4,286.0000 | 4,287.0000 | 0.023 | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/11/05 | | | Bond Future | 7.5490 | 7.5620 | 0.172 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,530.0000 | 3,486.0000 | (1.246) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,703.0000 | 3,705.0000 | 0.054 | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2010/02/04 | | | Bond Future | 7.5400 | 7.5530 | 0.172 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 4,047.0000 | 4,008.0000 | (0.964) | 0 | 0 | 0 |
| 16/02/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,181.0000 | 4,185.0000 | 0.096 | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2009/05/07 | | | Bond Future | 8.4200 | 8.4000 | (0.238) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R207 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,340.0000 | 2,230.0000 | (4.701) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | R207 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 6,054.0000 | 6,076.0000 | 0.363 | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2009/08/06 | | | Bond Future | 8.3830 | 8.3620 | (0.251) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3,583.0000 | 3,491.0000 | (2.568) | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,008.0000 | 9,052.0000 | 0.488 | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2009/11/05 | | | Bond Future | 8.3940 | 8.3720 | (0.262) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,775.0000 | 4,793.0000 | 0.377 | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,746.0000 | 10,623.0000 | (1.145) | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2010/02/04 | | | Bond Future | 8.4200 | 8.3980 | (0.261) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 8,889.0000 | 8,788.0000 | (1.136) | 0 | 0 | 0 |
| 16/02/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 7,809.0000 | 7,847.0000 | 0.487 | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/05/07 | | | Bond Future | 8.4610 | 8.4320 | (0.343) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R208 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 3,156.0000 | 3,005.0000 | (4.785) | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 5,084.0000 | 5,130.0000 | 0.905 | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/08/06 | | | Bond Future | 8.4560 | 8.4220 | (0.402) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,005.0000 | 9,107.0000 | 1.133 | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3,893.0000 | 3,767.0000 | (3.237) | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/11/05 | | | Bond Future | 8.5090 | 8.4700 | (0.458) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 10,508.0000 | 10,321.0000 | (1.780) | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 5,313.0000 | 5,384.0000 | 1.336 | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2010/02/04 | | | Bond Future | 8.6090 | 8.5690 | (0.465) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 8,602.0000 | 8,704.0000 | 1.186 | 0 | 0 | 0 |
| 16/02/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 9,308.0000 | 9,152.0000 | (1.676) | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/05/07 | | | Bond Future | 8.1720 | 8.1220 | (0.612) | 0.0000 | 0.0000 | 5,493 |
| 16/02/2009 | R209 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 9,304.0000 | 9,558.0000 | 2.730 | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,402.0000 | 2,204.0000 | (8.243) | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/08/06 | | | Bond Future | 8.1430 | 8.0910 | (0.639) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 5,724.0000 | 5,494.0000 | (4.018) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 10,904.0000 | 11,145.0000 | 2.210 | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/11/05 | | | Bond Future | 8.1450 | 8.0920 | (0.651) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 6,700.0000 | 6,852.0000 | 2.269 | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 15,450.0000 | 15,123.0000 | (2.117) | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 17,323.0000 | 16,978.0000 | (1.992) | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 5,856.0000 | 5,991.0000 | 2.305 | 0 | 0 | 5,000 |
| 16/02/2009 | R209 | 2010/02/04 | | | Bond Future | 8.1570 | 8.1030 | (0.662) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 5,747.0000 | 5,586.0000 | (2.801) | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 9,372.0000 | 9,563.0000 | 2.038 | 0 | 0 | 2,500 |
| 16/02/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 19,837.0000 | 20,162.0000 | 1.638 | 0 | 0 | 0 |
| 16/02/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 15,625.0000 | 15,330.0000 | (1.888) | 0 | 0 | 0 |
| 16/02/2009 | TRT1 | 2009/05/07 | | | Index Future | 292.5180 | 292.4450 | (0.025) | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | TRT1 | 2009/08/06 | | | Index Future | 299.7210 | 300.0770 | 0.119 | 0.0000 | 0.0000 | 100 |
| 16/02/2009 | TRT1 | 2009/11/05 | | | Index Future | 306.0560 | 306.4250 | 0.121 | 0.0000 | 0.0000 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | | | Currency Future | 6.6712 | 6.5543 | (1.752) | 0.0000 | 0.0000 | 12,985 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 122.0000 | 96.0000 | (21.311) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 459.0000 | 562.0000 | 22.440 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.50 | Put | Currency Future | 103.0000 | 161.0000 | 56.311 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 351.0000 | 442.0000 | 25.926 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.50 | Call | Currency Future | 274.0000 | 215.0000 | (21.533) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 179.0000 | 253.0000 | 41.341 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 247.0000 | 194.0000 | (21.457) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 200.0000 | 157.0000 | (21.500) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.00 | Call | Currency Future | 686.0000 | 570.0000 | (16.910) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 5.90 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.20 | Put | Currency Future | 1,530.0000 | 1,647.0000 | 7.647 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.00 | Put | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 80.0000 | 66.0000 | (17.500) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.05 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 221.0000 | 174.0000 | (21.267) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 277.0000 | 362.0000 | 30.686 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 498.0000 | 603.0000 | 21.084 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 126.0000 | 189.0000 | 50.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.00 | Call | Currency Future | 93.0000 | 76.0000 | (18.280) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.95 | Put | Currency Future | 1,282.0000 | 1,399.0000 | 9.126 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.25 | Put | Currency Future | 33.0000 | 59.0000 | 78.788 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 5.90 | Call | Currency Future | 780.0000 | 663.0000 | (15.000) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 126.0000 | 189.0000 | 50.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.95 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 148.0000 | 116.0000 | (21.622) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.25 | Call | Currency Future | 455.0000 | 363.0000 | (20.220) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.00 | Put | Currency Future | 422.0000 | 522.0000 | 23.697 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.75 | Put | Currency Future | 1,086.0000 | 1,202.0000 | 10.681 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 69.0000 | 57.0000 | (17.391) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 247.0000 | 194.0000 | (21.457) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.10 | Put | Currency Future | 1,430.0000 | 1,547.0000 | 8.182 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.30 | Put | Currency Future | 40.0000 | 74.0000 | 85.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 150.0000 | 220.0000 | 46.667 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.30 | Call | Currency Future | 411.0000 | 328.0000 | (20.195) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.35 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.00 | Put | Currency Future | 1,331.0000 | 1,448.0000 | 8.790 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.75 | Put | Currency Future | 242.0000 | 324.0000 | 33.884 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,233.0000 | 1,349.0000 | 9.408 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 148.0000 | 116.0000 | (21.622) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.35 | Call | Currency Future | 373.0000 | 295.0000 | (20.912) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.00 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 179.0000 | 253.0000 | 41.341 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.35 | Put | Currency Future | 52.0000 | 91.0000 | 75.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,233.0000 | 1,349.0000 | 9.408 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.85 | Call | Currency Future | 134.0000 | 106.0000 | (20.896) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.10 | Call | Currency Future | 595.0000 | 481.0000 | (19.160) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.05 | Put | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.85 | Put | Currency Future | 1,183.0000 | 1,300.0000 | 9.890 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.75 | Call | Currency Future | 163.0000 | 129.0000 | (20.859) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 180.0000 | 142.0000 | (21.111) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/03/16 | 6.10 | Put | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 547.0000 | 439.0000 | (19.744) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.25 | Call | Currency Future | 43.0000 | 36.0000 | (16.279) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.85 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 499.0000 | 400.0000 | (19.840) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 755.0000 | 868.0000 | 14.967 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.75 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 200.0000 | 157.0000 | (21.500) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 26.0000 | 35.0000 | 34.615 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.10 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 28.0000 | 46.0000 | 64.286 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.05 | Call | Currency Future | 640.0000 | 525.0000 | (17.969) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.25 | Put | Currency Future | 622.0000 | 732.0000 | 17.685 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 8.05 | Put | Currency Future | 1,381.0000 | 1,498.0000 | 8.472 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 150.0000 | 220.0000 | 46.667 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 107.0000 | 87.0000 | (18.692) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.55 | Put | Currency Future | 894.0000 | 1,009.0000 | 12.864 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 221.0000 | 174.0000 | (21.267) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.85 | Put | Currency Future | 313.0000 | 401.0000 | 28.115 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 209.0000 | 288.0000 | 37.799 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 37.0000 | 31.0000 | (16.216) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 180.0000 | 142.0000 | (21.111) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 547.0000 | 439.0000 | (19.744) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 26.0000 | 35.0000 | 34.615 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 209.0000 | 288.0000 | 37.799 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 277.0000 | 362.0000 | 30.686 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 385.0000 | 483.0000 | 25.455 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.70 | Put | Currency Future | 1,037.0000 | 1,153.0000 | 11.186 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 755.0000 | 868.0000 | 14.967 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 666.0000 | 777.0000 | 16.667 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.60 | Put | Currency Future | 941.0000 | 1,057.0000 | 12.327 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 51.0000 | 43.0000 | (15.686) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 538.0000 | 645.0000 | 19.888 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 66.0000 | 111.0000 | 68.182 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.60 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 5.95 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 459.0000 | 562.0000 | 22.440 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.70 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 580.0000 | 688.0000 | 18.621 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 580.0000 | 688.0000 | 18.621 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 305.0000 | 239.0000 | (21.639) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.55 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 5.95 | Call | Currency Future | 732.0000 | 616.0000 | (15.847) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 51.0000 | 43.0000 | (15.686) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 351.0000 | 442.0000 | 25.926 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.35 | Put | Currency Future | 710.0000 | 822.0000 | 15.775 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 83.0000 | 134.0000 | 61.446 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.45 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 60.0000 | 49.0000 | (18.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 337.0000 | 266.0000 | (21.068) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 122.0000 | 96.0000 | (21.311) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 28.0000 | 46.0000 | 64.286 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 499.0000 | 400.0000 | (19.840) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.45 | Put | Currency Future | 801.0000 | 915.0000 | 14.232 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 107.0000 | 87.0000 | (18.692) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 385.0000 | 483.0000 | 25.455 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 66.0000 | 111.0000 | 68.182 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 337.0000 | 266.0000 | (21.068) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 80.0000 | 66.0000 | (17.500) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 305.0000 | 239.0000 | (21.639) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 83.0000 | 134.0000 | 61.446 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.80 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.50 | Put | Currency Future | 847.0000 | 962.0000 | 13.577 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 538.0000 | 645.0000 | 19.888 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 666.0000 | 777.0000 | 16.667 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 37.0000 | 31.0000 | (16.216) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.50 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 498.0000 | 603.0000 | 21.084 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 69.0000 | 57.0000 | (17.391) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 60.0000 | 49.0000 | (18.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.80 | Put | Currency Future | 1,134.0000 | 1,251.0000 | 10.317 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.65 | Put | Currency Future | 989.0000 | 1,105.0000 | 11.729 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/03/16 | 7.65 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | | | Currency Future | 6.7487 | 6.6320 | (1.729) | 0.0000 | 0.0000 | 1,370 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 213.0000 | 272.0000 | 27.700 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 264.0000 | 330.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 512.0000 | 454.0000 | (11.328) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 584.0000 | 675.0000 | 15.582 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 118.0000 | 160.0000 | 35.593 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 283.0000 | 257.0000 | (9.187) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 190.0000 | 246.0000 | 29.474 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 249.0000 | 227.0000 | (8.835) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 516.0000 | 599.0000 | 16.085 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 539.0000 | 478.0000 | (11.317) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 265.0000 | 242.0000 | (8.679) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 321.0000 | 392.0000 | 22.118 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 321.0000 | 392.0000 | 22.118 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 481.0000 | 563.0000 | 17.048 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 539.0000 | 478.0000 | (11.317) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 415.0000 | 492.0000 | 18.554 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 667.0000 | 592.0000 | (11.244) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 441.0000 | 393.0000 | (10.884) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 315.0000 | 281.0000 | (10.794) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 363.0000 | 324.0000 | (10.744) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 616.0000 | 710.0000 | 15.260 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 420.0000 | 374.0000 | (10.952) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 742.0000 | 662.0000 | (10.782) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 420.0000 | 374.0000 | (10.952) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 383.0000 | 458.0000 | 19.582 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 463.0000 | 412.0000 | (11.015) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 213.0000 | 272.0000 | 27.700 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 73.0000 | 104.0000 | 42.466 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 650.0000 | 745.0000 | 14.615 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 381.0000 | 340.0000 | (10.761) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 346.0000 | 309.0000 | (10.694) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 144.0000 | 132.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 599.0000 | 531.0000 | (11.352) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 134.0000 | 177.0000 | 32.090 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 204.0000 | 186.0000 | (8.824) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 755.0000 | 854.0000 | 13.113 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 330.0000 | 295.0000 | (10.606) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 945.0000 | 1,050.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 118.0000 | 160.0000 | 35.593 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 632.0000 | 559.0000 | (11.551) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 330.0000 | 295.0000 | (10.606) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 599.0000 | 531.0000 | (11.352) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 667.0000 | 592.0000 | (11.244) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 568.0000 | 503.0000 | (11.444) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 233.0000 | 213.0000 | (8.584) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 292.0000 | 361.0000 | 23.630 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 144.0000 | 132.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 481.0000 | 563.0000 | 17.048 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 151.0000 | 199.0000 | 31.788 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 151.0000 | 199.0000 | 31.788 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 170.0000 | 221.0000 | 30.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 684.0000 | 781.0000 | 14.181 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 829.0000 | 931.0000 | 12.304 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 447.0000 | 527.0000 | 17.897 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 584.0000 | 675.0000 | 15.582 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 704.0000 | 627.0000 | (10.938) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 283.0000 | 257.0000 | (9.187) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 93.0000 | 130.0000 | 39.785 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 105.0000 | 145.0000 | 38.095 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 154.0000 | 142.0000 | (7.792) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 315.0000 | 281.0000 | (10.794) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 821.0000 | 736.0000 | (10.353) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 906.0000 | 1,010.0000 | 11.479 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 401.0000 | 357.0000 | (10.973) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 516.0000 | 599.0000 | 16.085 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 704.0000 | 627.0000 | (10.938) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 62.0000 | 59.0000 | (4.839) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 945.0000 | 1,050.0000 | 11.111 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 105.0000 | 145.0000 | 38.095 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 178.0000 | 163.0000 | (8.427) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 85.0000 | 80.0000 | (5.882) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 781.0000 | 699.0000 | (10.499) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,150.0000 | 1,260.0000 | 9.565 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 204.0000 | 186.0000 | (8.824) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 755.0000 | 854.0000 | 13.113 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 352.0000 | 425.0000 | 20.739 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 115.0000 | 107.0000 | (6.957) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 166.0000 | 152.0000 | (8.434) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,067.0000 | 1,175.0000 | 10.122 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 346.0000 | 309.0000 | (10.694) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,067.0000 | 1,175.0000 | 10.122 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 82.0000 | 117.0000 | 42.683 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 792.0000 | 892.0000 | 12.626 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 115.0000 | 107.0000 | (6.957) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 363.0000 | 324.0000 | (10.744) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 447.0000 | 527.0000 | 17.897 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 124.0000 | 115.0000 | (7.258) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 867.0000 | 970.0000 | 11.880 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 73.0000 | 68.0000 | (6.849) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,324.0000 | 1,436.0000 | 8.459 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 486.0000 | 433.0000 | (10.905) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,236.0000 | 1,348.0000 | 9.061 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 552.0000 | 637.0000 | 15.399 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 190.0000 | 174.0000 | (8.421) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 53.0000 | 50.0000 | (5.660) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 301.0000 | 269.0000 | (10.631) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,596.0000 | 1,711.0000 | 7.206 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 45.0000 | 43.0000 | (4.444) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 237.0000 | 301.0000 | 27.004 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 1,025.0000 | 1,133.0000 | 10.537 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 190.0000 | 246.0000 | 29.474 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,504.0000 | 1,618.0000 | 7.580 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 512.0000 | 454.0000 | (11.328) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,413.0000 | 1,527.0000 | 8.068 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,504.0000 | 1,618.0000 | 7.580 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 53.0000 | 50.0000 | (5.660) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 415.0000 | 492.0000 | 18.554 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 401.0000 | 357.0000 | (10.973) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 352.0000 | 425.0000 | 20.739 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 684.0000 | 781.0000 | 14.181 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 85.0000 | 80.0000 | (5.882) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 264.0000 | 330.0000 | 25.000 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 463.0000 | 412.0000 | (11.015) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,150.0000 | 1,260.0000 | 9.565 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,236.0000 | 1,348.0000 | 9.061 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 134.0000 | 123.0000 | (8.209) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 178.0000 | 163.0000 | (8.427) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 829.0000 | 931.0000 | 12.304 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.25 | Call | Currency Future | 218.0000 | 199.0000 | (8.716) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 719.0000 | 817.0000 | 13.630 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 233.0000 | 213.0000 | (8.584) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 985.0000 | 1,091.0000 | 10.761 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 249.0000 | 227.0000 | (8.835) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 650.0000 | 745.0000 | 14.615 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.8193 | 6.6992 | (1.761) | 0.0000 | 0.0000 | 140 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 671.0000 | 614.0000 | (8.495) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 376.0000 | 344.0000 | (8.511) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 328.0000 | 394.0000 | 20.122 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 774.0000 | 861.0000 | 11.240 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 584.0000 | 536.0000 | (8.219) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 696.0000 | 635.0000 | (8.764) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 606.0000 | 686.0000 | 13.201 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 411.0000 | 377.0000 | (8.273) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 647.0000 | 593.0000 | (8.346) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 978.0000 | 1,073.0000 | 9.714 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 476.0000 | 550.0000 | 15.546 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 750.0000 | 684.0000 | (8.800) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 475.0000 | 435.0000 | (8.421) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 840.0000 | 930.0000 | 10.714 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 742.0000 | 828.0000 | 11.590 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 604.0000 | 556.0000 | (7.947) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 298.0000 | 273.0000 | (8.389) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 545.0000 | 499.0000 | (8.440) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 231.0000 | 284.0000 | 22.944 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 564.0000 | 517.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 444.0000 | 407.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 327.0000 | 300.0000 | (8.257) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 584.0000 | 536.0000 | (8.219) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 385.0000 | 457.0000 | 18.701 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 492.0000 | 450.0000 | (8.537) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 414.0000 | 487.0000 | 17.633 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 276.0000 | 336.0000 | 21.739 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 445.0000 | 518.0000 | 16.404 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 908.0000 | 1,000.0000 | 10.132 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 356.0000 | 425.0000 | 19.382 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 393.0000 | 360.0000 | (8.397) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 327.0000 | 300.0000 | (8.257) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 301.0000 | 364.0000 | 20.930 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 414.0000 | 487.0000 | 17.633 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 774.0000 | 861.0000 | 11.240 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 908.0000 | 1,000.0000 | 10.132 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 564.0000 | 517.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 359.0000 | 329.0000 | (8.357) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 671.0000 | 614.0000 | (8.495) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 573.0000 | 651.0000 | 13.613 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 445.0000 | 518.0000 | 16.404 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 527.0000 | 482.0000 | (8.539) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 301.0000 | 364.0000 | 20.930 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 840.0000 | 930.0000 | 10.714 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 393.0000 | 360.0000 | (8.397) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/02/2009 | ZAAD 2009/09/14 | 6.95 | Put | Currency Future | 606.0000 | 686.0000 | 13.201 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.80 | Put | Currency Future | 508.0000 | 583.0000 | 14.764 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.55 | Call | Currency Future | 625.0000 | 574.0000 | (8.160) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.30 | Call | Currency Future | 359.0000 | 329.0000 | (8.357) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.35 | Call | Currency Future | 343.0000 | 314.0000 | (8.455) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.00 | Call | Currency Future | 459.0000 | 421.0000 | (8.279) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.95 | Call | Currency Future | 475.0000 | 435.0000 | (8.421) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.35 | Call | Currency Future | 722.0000 | 659.0000 | (8.726) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.55 | Call | Currency Future | 284.0000 | 260.0000 | (8.451) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.05 | Put | Currency Future | 675.0000 | 758.0000 | 12.296 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.35 | Put | Currency Future | 253.0000 | 310.0000 | 22.530 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.25 | Put | Currency Future | 806.0000 | 895.0000 | 11.042 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.45 | Put | Currency Future | 943.0000 | 1,037.0000 | 9.968 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.00 | Put | Currency Future | 640.0000 | 722.0000 | 12.813 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.90 | Call | Currency Future | 492.0000 | 450.0000 | (8.537) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.45 | Call | Currency Future | 312.0000 | 286.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.80 | Call | Currency Future | 527.0000 | 482.0000 | (8.539) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.35 | Put | Currency Future | 873.0000 | 965.0000 | 10.538 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.90 | Put | Currency Future | 573.0000 | 651.0000 | 13.613 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.55 | Put | Currency Future | 1,014.0000 | 1,111.0000 | 9.566 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.80 | Put | Currency Future | 508.0000 | 583.0000 | 14.764 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.85 | Put | Currency Future | 540.0000 | 616.0000 | 14.074 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 6.85 | Call | Currency Future | 509.0000 | 466.0000 | (8.448) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.05 | Put | Currency Future | 675.0000 | 758.0000 | 12.296 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.05 | Call | Currency Future | 444.0000 | 407.0000 | (8.333) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.10 | Put | Currency Future | 711.0000 | 795.0000 | 11.814 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.10 | Call | Currency Future | 430.0000 | 394.0000 | (8.372) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.15 | Put | Currency Future | 742.0000 | 828.0000 | 11.590 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.15 | Call | Currency Future | 411.0000 | 377.0000 | (8.273) | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.10 | Put | Currency Future | 711.0000 | 795.0000 | 11.814 | 0 | 0 | 0 |
| 16/02/2009 | ZAAD 2009/09/14 | 7.10 | Call | Currency Future | 430.0000 | 394.0000 | (8.372) | 0 | 0 | 0 |

Grand Total:

419,724