



Derivatives High/Low Report

High/Low for 20/04/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/06/12 | | | Currency Future | 9.0622 | 9.1763 | 1.259 | 9.2100 | 9.0300 | 249,162 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 388.0000 | 459.0000 | 18.299 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.20 | Call | Currency Future | 927.0000 | 1,030.0000 | 11.111 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.75 | Call | Currency Future | 46.0000 | 55.0000 | 19.565 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 334.0000 | 400.0000 | 19.760 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.00 | Put | Currency Future | 298.0000 | 253.0000 | (15.101) | 0 | 0 | 5 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 152.0000 | 178.0000 | 17.105 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.50 | Call | Currency Future | 192.0000 | 226.0000 | 17.708 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.30 | Call | Currency Future | 843.0000 | 943.0000 | 11.862 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 215.0000 | 180.0000 | (16.279) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 21.0000 | 27.0000 | 28.571 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.25 | Call | Currency Future | 261.0000 | 306.0000 | 17.241 | 0 | 0 | 2,000 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 83.0000 | 96.0000 | 15.663 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 1,362.0000 | 1,260.0000 | (7.489) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.50 | Put | Currency Future | 630.0000 | 549.0000 | (12.857) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.30 | Put | Currency Future | 81.0000 | 67.0000 | (17.284) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 477.0000 | 556.0000 | 16.562 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 2,258.0000 | 2,151.0000 | (4.739) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.25 | Put | Currency Future | 449.0000 | 379.0000 | (15.590) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 161.0000 | 189.0000 | 17.391 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.00 | Call | Currency Future | 7.0000 | 12.0000 | 71.429 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 790.0000 | 702.0000 | (11.139) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 2,797.0000 | 2,688.0000 | (3.897) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 763.0000 | 859.0000 | 12.582 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 180.0000 | 150.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 18.0000 | 24.0000 | 33.333 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 9.05 | Put | Currency Future | 322.0000 | 274.0000 | (14.907) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.95 | Put | Currency Future | 1,922.0000 | 1,816.0000 | (5.515) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.55 | Put | Currency Future | 136.0000 | 113.0000 | (16.912) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.10 | Call | Currency Future | 314.0000 | 372.0000 | 18.471 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.40 | Put | Currency Future | 2,355.0000 | 2,248.0000 | (4.544) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 278.0000 | 325.0000 | 16.906 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.65 | Put | Currency Future | 749.0000 | 662.0000 | (11.615) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.90 | Call | Currency Future | 121.0000 | 141.0000 | 16.529 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.40 | Put | Currency Future | 100.0000 | 83.0000 | (17.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.10 | Put | Currency Future | 352.0000 | 296.0000 | (15.909) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 12.05 | Call | Currency Future | 7.0000 | 11.0000 | 57.143 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.90 | Put | Currency Future | 958.0000 | 865.0000 | (9.708) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.55 | Call | Currency Future | 648.0000 | 739.0000 | 14.043 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.70 | Put | Currency Future | 790.0000 | 702.0000 | (11.139) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.10 | Call | Currency Future | 28.0000 | 35.0000 | 25.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 12.15 | Call | Currency Future | 6.0000 | 10.0000 | 66.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.20 | Put | Currency Future | 415.0000 | 349.0000 | (15.904) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.80 | Put | Currency Future | 873.0000 | 782.0000 | (10.424) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.35 | Put | Currency Future | 1,362.0000 | 1,260.0000 | (7.489) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.25 | Put | Currency Future | 1,270.0000 | 1,170.0000 | (7.874) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.35 | Call | Currency Future | 75.0000 | 86.0000 | 14.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.95 | Call | Currency Future | 34.0000 | 42.0000 | 23.529 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.25 | Put | Currency Future | 73.0000 | 60.0000 | (17.808) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.20 | Put | Currency Future | 415.0000 | 349.0000 | (15.904) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.10 | Put | Currency Future | 2,065.0000 | 1,959.0000 | (5.133) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.05 | Call | Currency Future | 102.0000 | 119.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 1,595.0000 | 1,490.0000 | (6.583) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.85 | Put | Currency Future | 1,828.0000 | 1,722.0000 | (5.799) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.85 | Call | Currency Future | 446.0000 | 523.0000 | 17.265 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 278.0000 | 325.0000 | 16.906 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.90 | Call | Currency Future | 37.0000 | 45.0000 | 21.622 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.55 | Call | Currency Future | 61.0000 | 71.0000 | 16.393 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.45 | Call | Currency Future | 68.0000 | 78.0000 | 14.706 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 57.0000 | 66.0000 | 15.789 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.85 | Call | Currency Future | 40.0000 | 48.0000 | 20.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.85 | Put | Currency Future | 234.0000 | 197.0000 | (15.812) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 9.30 | Put | Currency Future | 483.0000 | 411.0000 | (14.907) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.90 | Put | Currency Future | 1,875.0000 | 1,769.0000 | (5.653) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.80 | Call | Currency Future | 135.0000 | 158.0000 | 17.037 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.05 | Put | Currency Future | 1,090.0000 | 993.0000 | (8.899) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.35 | Call | Currency Future | 19.0000 | 26.0000 | 36.842 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.25 | Call | Currency Future | 885.0000 | 986.0000 | 11.412 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.70 | Call | Currency Future | 542.0000 | 627.0000 | 15.683 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.50 | Call | Currency Future | 15.0000 | 21.0000 | 40.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.35 | Call | Currency Future | 75.0000 | 86.0000 | 14.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.70 | Put | Currency Future | 2,649.0000 | 2,540.0000 | (4.115) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.35 | Put | Currency Future | 90.0000 | 75.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.60 | Put | Currency Future | 149.0000 | 124.0000 | (16.779) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.50 | Put | Currency Future | 2,453.0000 | 2,345.0000 | (4.403) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.70 | Call | Currency Future | 11.0000 | 17.0000 | 54.545 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.50 | Call | Currency Future | 685.0000 | 778.0000 | 13.577 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.30 | Call | Currency Future | 245.0000 | 288.0000 | 17.551 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.60 | Call | Currency Future | 13.0000 | 19.0000 | 46.154 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.05 | Put | Currency Future | 1,090.0000 | 993.0000 | (8.899) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.65 | Put | Currency Future | 2,600.0000 | 2,491.0000 | (4.192) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.50 | Put | Currency Future | 123.0000 | 102.0000 | (17.073) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.40 | Call | Currency Future | 217.0000 | 255.0000 | 17.512 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.75 | Put | Currency Future | 2,698.0000 | 2,589.0000 | (4.040) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.55 | Put | Currency Future | 1,549.0000 | 1,444.0000 | (6.779) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.05 | Call | Currency Future | 102.0000 | 119.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.65 | Call | Currency Future | 12.0000 | 18.0000 | 50.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.90 | Call | Currency Future | 416.0000 | 491.0000 | 18.029 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.60 | Call | Currency Future | 612.0000 | 701.0000 | 14.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.95 | Call | Currency Future | 8.0000 | 12.0000 | 50.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.90 | Call | Currency Future | 121.0000 | 141.0000 | 16.529 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.20 | Call | Currency Future | 24.0000 | 31.0000 | 29.167 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.55 | Put | Currency Future | 136.0000 | 113.0000 | (16.912) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.40 | Call | Currency Future | 763.0000 | 859.0000 | 12.582 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.95 | Put | Currency Future | 2,896.0000 | 2,786.0000 | (3.798) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.00 | Call | Currency Future | 360.0000 | 429.0000 | 19.167 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.40 | Put | Currency Future | 1,409.0000 | 1,306.0000 | (7.310) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.55 | Call | Currency Future | 61.0000 | 71.0000 | 16.393 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 10.80 | Put | Currency Future | 1,781.0000 | 1,675.0000 | (5.952) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.45 | Call | Currency Future | 723.0000 | 818.0000 | 13.140 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.20 | Put | Currency Future | 65.0000 | 53.0000 | (18.462) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.75 | Call | Currency Future | 10.0000 | 16.0000 | 60.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.35 | Put | Currency Future | 2,307.0000 | 2,199.0000 | (4.681) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 111.0000 | 92.0000 | (17.117) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.40 | Put | Currency Future | 100.0000 | 83.0000 | (17.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.55 | Put | Currency Future | 2,502.0000 | 2,394.0000 | (4.317) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.90 | Put | Currency Future | 958.0000 | 865.0000 | (9.708) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.10 | Call | Currency Future | 97.0000 | 113.0000 | 16.495 | 0 | 0 | 2,000 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.20 | Put | Currency Future | 2,162.0000 | 2,055.0000 | (4.949) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.55 | Call | Currency Future | 648.0000 | 739.0000 | 14.043 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.90 | Call | Currency Future | 416.0000 | 491.0000 | 18.029 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.55 | Call | Currency Future | 14.0000 | 20.0000 | 42.857 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.30 | Put | Currency Future | 483.0000 | 411.0000 | (14.907) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.55 | Put | Currency Future | 1,549.0000 | 1,444.0000 | (6.779) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.80 | Call | Currency Future | 43.0000 | 51.0000 | 18.605 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.15 | Put | Currency Future | 58.0000 | 47.0000 | (18.966) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.70 | Call | Currency Future | 152.0000 | 178.0000 | 17.105 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.60 | Put | Currency Future | 2,551.0000 | 2,443.0000 | (4.234) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.30 | Call | Currency Future | 245.0000 | 288.0000 | 17.551 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.45 | Put | Currency Future | 1,455.0000 | 1,352.0000 | (7.079) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.85 | Call | Currency Future | 9.0000 | 14.0000 | 55.556 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.15 | Call | Currency Future | 970.0000 | 1,074.0000 | 10.722 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.15 | Put | Currency Future | 1,180.0000 | 1,081.0000 | (8.390) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.45 | Call | Currency Future | 16.0000 | 23.0000 | 43.750 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.80 | Put | Currency Future | 873.0000 | 782.0000 | (10.424) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.05 | Put | Currency Future | 45.0000 | 37.0000 | (17.778) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.40 | Put | Currency Future | 555.0000 | 478.0000 | (13.874) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.45 | Put | Currency Future | 2,404.0000 | 2,296.0000 | (4.493) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.40 | Put | Currency Future | 2,355.0000 | 2,248.0000 | (4.544) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.80 | Call | Currency Future | 43.0000 | 51.0000 | 18.605 | 0 | 0 | 220 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.40 | Call | Currency Future | 71.0000 | 82.0000 | 15.493 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.90 | Put | Currency Future | 1,875.0000 | 1,769.0000 | (5.653) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.15 | Call | Currency Future | 26.0000 | 33.0000 | 26.923 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.90 | Put | Currency Future | 254.0000 | 214.0000 | (15.748) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 254.0000 | 214.0000 | (15.748) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 2,065.0000 | 1,959.0000 | (5.133) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 18.0000 | 24.0000 | 33.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.75 | Put | Currency Future | 831.0000 | 741.0000 | (10.830) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 1,135.0000 | 1,036.0000 | (8.722) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 30.0000 | 37.0000 | 23.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 164.0000 | 137.0000 | (16.463) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 92.0000 | 107.0000 | 16.304 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 28.0000 | 35.0000 | 25.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 2,258.0000 | 2,151.0000 | (4.739) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 53.0000 | 62.0000 | 16.981 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 37.0000 | 45.0000 | 21.622 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 2,113.0000 | 2,007.0000 | (5.017) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 314.0000 | 372.0000 | 18.471 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 2,994.0000 | 2,885.0000 | (3.641) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 30.0000 | 37.0000 | 23.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.05 | Call | Currency Future | 1,058.0000 | 1,164.0000 | 10.019 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.00 | Call | Currency Future | 32.0000 | 40.0000 | 25.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 1,225.0000 | 1,125.0000 | (8.163) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 1,781.0000 | 1,675.0000 | (5.952) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 1,641.0000 | 1,536.0000 | (6.399) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 2,018.0000 | 1,911.0000 | (5.302) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 352.0000 | 296.0000 | (15.909) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 2,113.0000 | 2,007.0000 | (5.017) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 2,018.0000 | 1,911.0000 | (5.302) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 576.0000 | 663.0000 | 15.104 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.25 | Call | Currency Future | 22.0000 | 29.0000 | 31.818 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 2,307.0000 | 2,199.0000 | (4.681) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.75 | Call | Currency Future | 143.0000 | 168.0000 | 17.483 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.00 | Put | Currency Future | 2,945.0000 | 2,835.0000 | (3.735) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 135.0000 | 158.0000 | 17.037 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.35 | Call | Currency Future | 802.0000 | 901.0000 | 12.344 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.25 | Put | Currency Future | 2,210.0000 | 2,103.0000 | (4.842) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 149.0000 | 124.0000 | (16.779) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 26.0000 | 33.0000 | 26.923 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 1,316.0000 | 1,215.0000 | (7.675) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 9.40 | Call | Currency Future | 217.0000 | 255.0000 | 17.512 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 275.0000 | 233.0000 | (15.273) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.00 | Put | Currency Future | 1,970.0000 | 1,863.0000 | (5.431) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.15 | Put | Currency Future | 1,180.0000 | 1,081.0000 | (8.390) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.30 | Call | Currency Future | 79.0000 | 91.0000 | 15.190 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.80 | Put | Currency Future | 215.0000 | 180.0000 | (16.279) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.75 | Put | Currency Future | 1,734.0000 | 1,628.0000 | (6.113) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.35 | Call | Currency Future | 19.0000 | 26.0000 | 36.842 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 915.0000 | 823.0000 | (10.055) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.40 | Put | Currency Future | 555.0000 | 478.0000 | (13.874) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 388.0000 | 459.0000 | 18.299 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.65 | Put | Currency Future | 749.0000 | 662.0000 | (11.615) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.00 | Put | Currency Future | 1,046.0000 | 950.0000 | (9.178) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.85 | Call | Currency Future | 40.0000 | 48.0000 | 20.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 275.0000 | 233.0000 | (15.273) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.40 | Call | Currency Future | 71.0000 | 82.0000 | 15.493 | 0 | 0 | 200 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.85 | Call | Currency Future | 128.0000 | 149.0000 | 16.406 | 0 | 0 | 1 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.00 | Call | Currency Future | 108.0000 | 126.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.80 | Call | Currency Future | 477.0000 | 556.0000 | 16.562 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.20 | Call | Currency Future | 87.0000 | 101.0000 | 16.092 | 0 | 0 | 100 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.40 | Put | Currency Future | 1,409.0000 | 1,306.0000 | (7.310) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 915.0000 | 823.0000 | (10.055) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.75 | Call | Currency Future | 509.0000 | 591.0000 | 16.110 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.15 | Call | Currency Future | 295.0000 | 345.0000 | 16.949 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.70 | Put | Currency Future | 1,687.0000 | 1,582.0000 | (6.224) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.75 | Put | Currency Future | 197.0000 | 165.0000 | (16.244) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.45 | Call | Currency Future | 204.0000 | 240.0000 | 17.647 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.55 | Put | Currency Future | 669.0000 | 586.0000 | (12.407) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 12.80 | Call | Currency Future | 3.0000 | 5.0000 | 66.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.85 | Put | Currency Future | 1,828.0000 | 1,722.0000 | (5.799) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 111.0000 | 92.0000 | (17.117) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.55 | Call | Currency Future | 181.0000 | 213.0000 | 17.680 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.65 | Call | Currency Future | 161.0000 | 189.0000 | 17.391 | 0 | 0 | 1 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.70 | Call | Currency Future | 542.0000 | 627.0000 | 15.683 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.20 | Call | Currency Future | 87.0000 | 101.0000 | 16.092 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.70 | Put | Currency Future | 180.0000 | 150.0000 | (16.667) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 10.70 | Call | Currency Future | 49.0000 | 58.0000 | 18.367 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 1,002.0000 | 907.0000 | (9.481) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.45 | Call | Currency Future | 723.0000 | 818.0000 | 13.140 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.45 | Put | Currency Future | 592.0000 | 514.0000 | (13.176) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.60 | Put | Currency Future | 709.0000 | 624.0000 | (11.989) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.50 | Call | Currency Future | 64.0000 | 74.0000 | 15.625 | 0 | 0 | 2,500 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.65 | Call | Currency Future | 53.0000 | 62.0000 | 16.981 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.65 | Put | Currency Future | 164.0000 | 137.0000 | (16.463) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.10 | Put | Currency Future | 1,135.0000 | 1,036.0000 | (8.722) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.50 | Put | Currency Future | 1,502.0000 | 1,398.0000 | (6.924) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.65 | Put | Currency Future | 1,641.0000 | 1,536.0000 | (6.399) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.65 | Call | Currency Future | 576.0000 | 663.0000 | 15.104 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.15 | Put | Currency Future | 383.0000 | 319.0000 | (16.710) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 12.80 | Put | Currency Future | 3,741.0000 | 3,628.0000 | (3.021) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 114.0000 | 133.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 8.60 | Call | Currency Future | 612.0000 | 701.0000 | 14.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.35 | Put | Currency Future | 519.0000 | 444.0000 | (14.451) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.20 | Put | Currency Future | 1,225.0000 | 1,125.0000 | (8.163) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.35 | Call | Currency Future | 231.0000 | 271.0000 | 17.316 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.55 | Call | Currency Future | 181.0000 | 213.0000 | 17.680 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.60 | Call | Currency Future | 171.0000 | 200.0000 | 16.959 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.30 | Put | Currency Future | 1,316.0000 | 1,215.0000 | (7.675) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 57.0000 | 66.0000 | 15.789 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.30 | Call | Currency Future | 79.0000 | 91.0000 | 15.190 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.55 | Put | Currency Future | 669.0000 | 586.0000 | (12.407) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.60 | Put | Currency Future | 709.0000 | 624.0000 | (11.989) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 1,595.0000 | 1,490.0000 | (6.583) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.60 | Call | Currency Future | 171.0000 | 200.0000 | 16.959 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.35 | Put | Currency Future | 519.0000 | 444.0000 | (14.451) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.35 | Call | Currency Future | 231.0000 | 271.0000 | 17.316 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 15.30 | Put | Currency Future | 6,238.0000 | 6,124.0000 | (1.828) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.10 | Call | Currency Future | 97.0000 | 113.0000 | 16.495 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 15.30 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 11.30 | Call | Currency Future | 21.0000 | 27.0000 | 28.571 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 10.15 | Call | Currency Future | 92.0000 | 107.0000 | 16.304 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/06/12 | 15.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 15.05 | Put | Currency Future | 5,988.0000 | 5,874.0000 | (1.904) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 13.55 | Put | Currency Future | 4,490.0000 | 4,376.0000 | (2.539) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.45 | Call | Currency Future | 204.0000 | 240.0000 | 17.647 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.45 | Put | Currency Future | 592.0000 | 514.0000 | (13.176) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 13.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 7.55 | Call | Currency Future | 1,524.0000 | 1,636.0000 | 7.349 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 7.55 | Put | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 6.05 | Call | Currency Future | 3,013.0000 | 3,127.0000 | 3.784 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 4.55 | Call | Currency Future | 4,512.0000 | 4,626.0000 | 2.527 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 4.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 6.05 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 3.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 3.05 | Call | Currency Future | 6,012.0000 | 6,126.0000 | 1.896 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.10 | Put | Currency Future | 3,044.0000 | 2,934.0000 | (3.614) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.80 | Put | Currency Future | 2,747.0000 | 2,639.0000 | (3.932) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.90 | Call | Currency Future | 8.0000 | 13.0000 | 62.500 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.80 | Call | Currency Future | 10.0000 | 15.0000 | 50.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.90 | Put | Currency Future | 2,846.0000 | 2,737.0000 | (3.830) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 7.0000 | 11.0000 | 57.143 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 2,502.0000 | 2,394.0000 | (4.317) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 2,994.0000 | 2,885.0000 | (3.641) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 14.0000 | 20.0000 | 42.857 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.10 | Call | Currency Future | 6.0000 | 10.0000 | 66.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.25 | Call | Currency Future | 5.0000 | 9.0000 | 80.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 3.30 | Call | Currency Future | 5,762.0000 | 5,876.0000 | 1.978 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 128.0000 | 149.0000 | 16.406 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.15 | Put | Currency Future | 3,094.0000 | 2,984.0000 | (3.555) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 4.80 | Call | Currency Future | 4,262.0000 | 4,376.0000 | 2.675 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.25 | Put | Currency Future | 3,193.0000 | 3,082.0000 | (3.476) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 13.80 | Put | Currency Future | 4,739.0000 | 4,626.0000 | (2.384) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 12.30 | Put | Currency Future | 3,243.0000 | 3,132.0000 | (3.423) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 7.80 | Put | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 7.80 | Call | Currency Future | 1,286.0000 | 1,396.0000 | 8.554 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 6.30 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/06/12 | 6.30 | Call | Currency Future | 2,764.0000 | 2,878.0000 | 4.124 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/06/12 | 4.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 13.80 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 12.30 | Call | Currency Future | 5.0000 | 8.0000 | 60.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 1,002.0000 | 907.0000 | (9.481) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 114.0000 | 133.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | | | Currency Future | 9.1985 | 9.3134 | 1.249 | 9.3000 | 9.2800 | 4,748 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,059.0000 | 974.0000 | (8.026) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.85 | Put | Currency Future | 1,855.0000 | 1,755.0000 | (5.391) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.85 | Call | Currency Future | 203.0000 | 219.0000 | 7.882 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.55 | Call | Currency Future | 242.0000 | 261.0000 | 7.851 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 297.0000 | 321.0000 | 8.081 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.55 | Call | Currency Future | 242.0000 | 261.0000 | 7.851 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.30 | Put | Currency Future | 2,258.0000 | 2,155.0000 | (4.562) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.25 | Put | Currency Future | 1,340.0000 | 1,248.0000 | (6.866) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 1,299.0000 | 1,208.0000 | (7.005) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.55 | Put | Currency Future | 1,594.0000 | 1,498.0000 | (6.023) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.90 | Call | Currency Future | 358.0000 | 388.0000 | 8.380 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 1,299.0000 | 1,208.0000 | (7.005) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.25 | Call | Currency Future | 288.0000 | 312.0000 | 8.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.30 | Put | Currency Future | 1,381.0000 | 1,289.0000 | (6.662) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,059.0000 | 974.0000 | (8.026) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.50 | Call | Currency Future | 249.0000 | 269.0000 | 8.032 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 280.0000 | 302.0000 | 7.857 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.20 | Put | Currency Future | 570.0000 | 508.0000 | (10.877) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 297.0000 | 321.0000 | 8.081 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.30 | Put | Currency Future | 633.0000 | 563.0000 | (11.058) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.30 | Call | Currency Future | 531.0000 | 577.0000 | 8.663 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.85 | Put | Currency Future | 1,855.0000 | 1,755.0000 | (5.391) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.00 | Call | Currency Future | 336.0000 | 364.0000 | 8.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.45 | Put | Currency Future | 1,508.0000 | 1,413.0000 | (6.300) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.90 | Call | Currency Future | 358.0000 | 388.0000 | 8.380 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.05 | Put | Currency Future | 1,177.0000 | 1,089.0000 | (7.477) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 698.0000 | 625.0000 | (10.458) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.70 | Call | Currency Future | 223.0000 | 240.0000 | 7.623 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.20 | Call | Currency Future | 569.0000 | 621.0000 | 9.139 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 1,943.0000 | 1,843.0000 | (5.147) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 235.0000 | 254.0000 | 8.085 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 1,138.0000 | 1,050.0000 | (7.733) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 497.0000 | 539.0000 | 8.451 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 192.0000 | 206.0000 | 7.292 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 1,637.0000 | 1,540.0000 | (5.925) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 983.0000 | 900.0000 | (8.444) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 280.0000 | 302.0000 | 7.857 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 157.0000 | 168.0000 | 7.006 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 382.0000 | 413.0000 | 8.115 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 1,381.0000 | 1,289.0000 | (6.662) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 326.0000 | 352.0000 | 7.975 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 1,724.0000 | 1,626.0000 | (5.684) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 229.0000 | 247.0000 | 7.860 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 1,465.0000 | 1,371.0000 | (6.416) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 235.0000 | 254.0000 | 8.085 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 264.0000 | 285.0000 | 7.955 | 0 | 0 | 1,000 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 203.0000 | 219.0000 | 7.882 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 1,594.0000 | 1,498.0000 | (6.023) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 1,637.0000 | 1,540.0000 | (5.925) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 421.0000 | 456.0000 | 8.314 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 1,551.0000 | 1,455.0000 | (6.190) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 1,680.0000 | 1,583.0000 | (5.774) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 1,423.0000 | 1,330.0000 | (6.535) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 272.0000 | 293.0000 | 7.721 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 872.0000 | 793.0000 | (9.060) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.00 | Call | Currency Future | 65.0000 | 69.0000 | 6.154 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 256.0000 | 277.0000 | 8.203 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 1,423.0000 | 1,330.0000 | (6.535) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 176.0000 | 189.0000 | 7.386 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.00 | Put | Currency Future | 3,867.0000 | 3,756.0000 | (2.870) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 465.0000 | 504.0000 | 8.387 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 2,077.0000 | 1,975.0000 | (4.911) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 306.0000 | 331.0000 | 8.170 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.20 | Call | Currency Future | 166.0000 | 178.0000 | 7.229 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.20 | Put | Currency Future | 2,167.0000 | 2,065.0000 | (4.707) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/09/14 | 10.15 | Put | Currency Future | 1,258.0000 | 1,168.0000 | (7.154) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.35 | Put | Currency Future | 665.0000 | 594.0000 | (10.677) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.80 | Put | Currency Future | 1,811.0000 | 1,712.0000 | (5.467) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.65 | Put | Currency Future | 872.0000 | 793.0000 | (9.060) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.80 | Call | Currency Future | 210.0000 | 226.0000 | 7.619 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,217.0000 | 1,128.0000 | (7.313) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.65 | Call | Currency Future | 421.0000 | 456.0000 | 8.314 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.35 | Call | Currency Future | 514.0000 | 557.0000 | 8.366 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.70 | Put | Currency Future | 909.0000 | 828.0000 | (8.911) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.95 | Call | Currency Future | 347.0000 | 375.0000 | 8.069 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.85 | Put | Currency Future | 1,021.0000 | 937.0000 | (8.227) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.95 | Put | Currency Future | 1,098.0000 | 1,012.0000 | (7.832) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.85 | Call | Currency Future | 370.0000 | 400.0000 | 8.108 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.35 | Call | Currency Future | 272.0000 | 293.0000 | 7.721 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.85 | Call | Currency Future | 370.0000 | 400.0000 | 8.108 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.15 | Put | Currency Future | 2,122.0000 | 2,020.0000 | (4.807) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.05 | Call | Currency Future | 636.0000 | 694.0000 | 9.119 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.75 | Put | Currency Future | 1,768.0000 | 1,669.0000 | (5.600) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 316.0000 | 342.0000 | 8.228 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 176.0000 | 189.0000 | 7.386 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.05 | Put | Currency Future | 488.0000 | 431.0000 | (11.680) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.55 | Put | Currency Future | 801.0000 | 724.0000 | (9.613) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 8.70 | Call | Currency Future | 820.0000 | 891.0000 | 8.659 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.75 | Call | Currency Future | 216.0000 | 233.0000 | 7.870 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.50 | Put | Currency Future | 766.0000 | 690.0000 | (9.922) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.70 | Call | Currency Future | 407.0000 | 441.0000 | 8.354 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 316.0000 | 342.0000 | 8.228 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.75 | Put | Currency Future | 946.0000 | 864.0000 | (8.668) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.35 | Put | Currency Future | 2,304.0000 | 2,200.0000 | (4.514) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,217.0000 | 1,128.0000 | (7.313) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.75 | Call | Currency Future | 394.0000 | 427.0000 | 8.376 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.05 | Put | Currency Future | 2,032.0000 | 1,931.0000 | (4.970) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.10 | Call | Currency Future | 613.0000 | 669.0000 | 9.135 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 11.35 | Call | Currency Future | 153.0000 | 164.0000 | 7.190 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.00 | Call | Currency Future | 660.0000 | 720.0000 | 9.091 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 8.70 | Put | Currency Future | 322.0000 | 277.0000 | (13.975) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,122.0000 | 2,020.0000 | (4.807) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 15.40 | Put | Currency Future | 6,217.0000 | 6,104.0000 | (1.818) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 2,213.0000 | 2,110.0000 | (4.654) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.90 | Put | Currency Future | 4,743.0000 | 4,631.0000 | (2.361) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.90 | Call | Currency Future | 41.0000 | 44.0000 | 7.317 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,899.0000 | 1,799.0000 | (5.266) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 198.0000 | 212.0000 | 7.071 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 161.0000 | 173.0000 | 7.453 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 3.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 2,032.0000 | 1,931.0000 | (4.970) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 3.20 | Call | Currency Future | 5,999.0000 | 6,113.0000 | 1.900 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 8.80 | Put | Currency Future | 365.0000 | 317.0000 | (13.151) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 8.80 | Call | Currency Future | 764.0000 | 831.0000 | 8.770 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 4.70 | Call | Currency Future | 4,499.0000 | 4,615.0000 | 2.578 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 12.40 | Put | Currency Future | 3,290.0000 | 3,181.0000 | (3.313) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 6.20 | Call | Currency Future | 3,007.0000 | 3,121.0000 | 3.791 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 15.40 | Call | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 4.70 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 7.90 | Put | Currency Future | 86.0000 | 68.0000 | (20.930) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 210.0000 | 226.0000 | 7.619 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 7.70 | Call | Currency Future | 1,554.0000 | 1,656.0000 | 6.564 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 12.40 | Call | Currency Future | 89.0000 | 94.0000 | 5.618 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 1,811.0000 | 1,712.0000 | (5.467) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 6.20 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.00 | Put | Currency Future | 462.0000 | 406.0000 | (12.121) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 181.0000 | 194.0000 | 7.182 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 181.0000 | 194.0000 | 7.182 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 836.0000 | 758.0000 | (9.330) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 15.20 | Put | Currency Future | 6,020.0000 | 5,906.0000 | (1.894) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 171.0000 | 183.0000 | 7.018 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 15.20 | Call | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 2,077.0000 | 1,975.0000 | (4.911) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 570.0000 | 508.0000 | (10.877) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.70 | Put | Currency Future | 4,548.0000 | 4,437.0000 | (2.441) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 3.40 | Call | Currency Future | 5,799.0000 | 5,913.0000 | 1.966 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 6.40 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/09/14 | 7.90 | Call | Currency Future | 1,384.0000 | 1,482.0000 | 7.081 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 8.75 | Call | Currency Future | 792.0000 | 860.0000 | 8.586 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 6.40 | Call | Currency Future | 2,810.0000 | 2,923.0000 | 4.021 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 515.0000 | 456.0000 | (11.456) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 13.70 | Call | Currency Future | 47.0000 | 50.0000 | 6.383 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 4.90 | Call | Currency Future | 4,299.0000 | 4,415.0000 | 2.698 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 1,988.0000 | 1,887.0000 | (5.080) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 8.75 | Put | Currency Future | 343.0000 | 297.0000 | (13.411) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 4.90 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 186.0000 | 200.0000 | 7.527 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 488.0000 | 431.0000 | (11.680) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 12.20 | Call | Currency Future | 99.0000 | 105.0000 | 6.061 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,899.0000 | 1,799.0000 | (5.266) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 435.0000 | 471.0000 | 8.276 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 636.0000 | 694.0000 | 9.119 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 12.20 | Put | Currency Future | 3,100.0000 | 2,992.0000 | (3.484) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 1,680.0000 | 1,583.0000 | (5.774) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,098.0000 | 1,012.0000 | (7.832) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 229.0000 | 247.0000 | 7.860 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 449.0000 | 487.0000 | 8.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 347.0000 | 375.0000 | 8.069 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 171.0000 | 183.0000 | 7.018 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,021.0000 | 937.0000 | (8.227) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 7.70 | Put | Currency Future | 55.0000 | 43.0000 | (21.818) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 198.0000 | 212.0000 | 7.071 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 264.0000 | 285.0000 | 7.955 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 983.0000 | 900.0000 | (8.444) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 306.0000 | 331.0000 | 8.170 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 382.0000 | 413.0000 | 8.115 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 1,177.0000 | 1,089.0000 | (7.477) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 435.0000 | 471.0000 | 8.276 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 836.0000 | 758.0000 | (9.330) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 9.20 | Call | Currency Future | 569.0000 | 621.0000 | 9.139 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 326.0000 | 352.0000 | 7.975 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 1,258.0000 | 1,168.0000 | (7.154) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/09/14 | 9.70 | Put | Currency Future | 909.0000 | 828.0000 | (8.911) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.70 | Call | Currency Future | 407.0000 | 441.0000 | 8.354 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 10.40 | Put | Currency Future | 1,465.0000 | 1,371.0000 | (6.416) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.45 | Call | Currency Future | 480.0000 | 521.0000 | 8.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.25 | Call | Currency Future | 550.0000 | 599.0000 | 8.909 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.25 | Put | Currency Future | 601.0000 | 535.0000 | (10.982) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.45 | Put | Currency Future | 732.0000 | 658.0000 | (10.109) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.45 | Call | Currency Future | 480.0000 | 521.0000 | 8.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.45 | Put | Currency Future | 732.0000 | 658.0000 | (10.109) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.15 | Put | Currency Future | 542.0000 | 481.0000 | (11.255) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.55 | Call | Currency Future | 449.0000 | 487.0000 | 8.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.55 | Put | Currency Future | 801.0000 | 724.0000 | (9.613) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.15 | Call | Currency Future | 591.0000 | 645.0000 | 9.137 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 698.0000 | 625.0000 | (10.458) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.40 | Call | Currency Future | 497.0000 | 539.0000 | 8.451 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.10 | Put | Currency Future | 515.0000 | 456.0000 | (11.456) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/09/14 | 9.10 | Call | Currency Future | 613.0000 | 669.0000 | 9.135 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | | | Currency Future | 9.3180 | 9.4336 | 1.241 | 0.0000 | 0.0000 | 741 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 724.0000 | 660.0000 | (8.840) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.50 | Put | Currency Future | 852.0000 | 779.0000 | (8.568) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.00 | Call | Currency Future | 335.0000 | 357.0000 | 6.567 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.20 | Call | Currency Future | 307.0000 | 327.0000 | 6.515 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.15 | Put | Currency Future | 1,321.0000 | 1,236.0000 | (6.435) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.45 | Put | Currency Future | 1,559.0000 | 1,470.0000 | (5.709) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.20 | Call | Currency Future | 784.0000 | 838.0000 | 6.888 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.15 | Call | Currency Future | 489.0000 | 520.0000 | 6.339 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.20 | Put | Currency Future | 666.0000 | 605.0000 | (9.159) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.40 | Call | Currency Future | 705.0000 | 751.0000 | 6.525 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.60 | Put | Currency Future | 1,681.0000 | 1,591.0000 | (5.354) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.30 | Put | Currency Future | 1,438.0000 | 1,352.0000 | (5.981) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.70 | Put | Currency Future | 1,765.0000 | 1,673.0000 | (5.212) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.60 | Call | Currency Future | 399.0000 | 425.0000 | 6.516 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.30 | Call | Currency Future | 456.0000 | 485.0000 | 6.360 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.70 | Call | Currency Future | 383.0000 | 407.0000 | 6.266 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.80 | Put | Currency Future | 1,059.0000 | 981.0000 | (7.365) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,812.0000 | 2,712.0000 | (3.556) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 1,132.0000 | 1,051.0000 | (7.155) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 1,599.0000 | 1,510.0000 | (5.566) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 230.0000 | 246.0000 | 6.957 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 4,023.0000 | 3,918.0000 | (2.610) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 742.0000 | 794.0000 | 7.008 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 577.0000 | 614.0000 | 6.412 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 169.0000 | 182.0000 | 7.692 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 787.0000 | 718.0000 | (8.767) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 408.0000 | 434.0000 | 6.373 | 0 | 0 | 9,530 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 151.0000 | 163.0000 | 7.947 | 0 | 0 | 9,530 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 141.0000 | 151.0000 | 7.092 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 3,833.0000 | 3,729.0000 | (2.713) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 3,551.0000 | 3,448.0000 | (2.901) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 670.0000 | 713.0000 | 6.418 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 417.0000 | 444.0000 | 6.475 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 1,640.0000 | 1,551.0000 | (5.427) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,928.0000 | 3,823.0000 | (2.673) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 829.0000 | 885.0000 | 6.755 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 427.0000 | 454.0000 | 6.323 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 436.0000 | 464.0000 | 6.422 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,282.0000 | 1,198.0000 | (6.552) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 330.0000 | 288.0000 | (12.727) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.05 | Call | Currency Future | 512.0000 | 545.0000 | 6.445 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 1,518.0000 | 1,430.0000 | (5.797) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 1,148.0000 | 1,221.0000 | 6.359 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 550.0000 | 585.0000 | 6.364 | 0 | 0 | 10,115 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 146.0000 | 157.0000 | 7.534 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 500.0000 | 532.0000 | 6.400 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 611.0000 | 552.0000 | (9.656) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 391.0000 | 416.0000 | 6.394 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 3,645.0000 | 3,541.0000 | (2.853) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,849.0000 | 1,757.0000 | (4.976) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 3,272.0000 | 3,170.0000 | (3.117) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 367.0000 | 390.0000 | 6.267 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 1,723.0000 | 1,632.0000 | (5.281) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 294.0000 | 313.0000 | 6.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 119.0000 | 128.0000 | 7.563 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 328.0000 | 349.0000 | 6.402 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 375.0000 | 399.0000 | 6.400 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 611.0000 | 552.0000 | (9.656) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 1,807.0000 | 1,715.0000 | (5.091) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 2,276.0000 | 2,180.0000 | (4.218) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 829.0000 | 885.0000 | 6.755 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 144.0000 | 119.0000 | (17.361) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 1,244.0000 | 1,161.0000 | (6.672) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,849.0000 | 1,757.0000 | (4.976) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 321.0000 | 342.0000 | 6.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 2,541.0000 | 2,443.0000 | (3.857) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 951.0000 | 1,014.0000 | 6.625 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 163.0000 | 175.0000 | 7.362 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 1,562.0000 | 1,652.0000 | 5.762 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 367.0000 | 390.0000 | 6.267 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 241.0000 | 206.0000 | (14.523) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 213.0000 | 228.0000 | 7.042 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 198.0000 | 212.0000 | 7.071 | 0 | 0 | 114 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 2,060.0000 | 1,965.0000 | (4.612) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 2,103.0000 | 2,008.0000 | (4.517) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 259.0000 | 277.0000 | 6.950 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 1,309.0000 | 1,389.0000 | 6.112 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 2,146.0000 | 2,051.0000 | (4.427) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 104.0000 | 85.0000 | (18.269) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 190.0000 | 204.0000 | 7.368 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,995.0000 | 2,894.0000 | (3.372) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 3,180.0000 | 3,078.0000 | (3.208) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 314.0000 | 334.0000 | 6.369 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 2,189.0000 | 2,093.0000 | (4.386) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 483.0000 | 430.0000 | (10.973) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 2,903.0000 | 2,803.0000 | (3.445) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 886.0000 | 811.0000 | (8.465) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 226.0000 | 241.0000 | 6.637 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 2,233.0000 | 2,137.0000 | (4.299) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/12/14 | 12.00 | Call | Currency Future | 221.0000 | 237.0000 | 7.240 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.50 | Call | Currency Future | 270.0000 | 288.0000 | 6.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.25 | Call | Currency Future | 301.0000 | 320.0000 | 6.312 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.85 | Put | Currency Future | 1,096.0000 | 1,016.0000 | (7.299) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 2,767.0000 | 2,667.0000 | (3.614) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.70 | Call | Currency Future | 607.0000 | 645.0000 | 6.260 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.55 | Call | Currency Future | 654.0000 | 695.0000 | 6.269 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.90 | Put | Currency Future | 1,933.0000 | 1,840.0000 | (4.811) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 235.0000 | 251.0000 | 6.809 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.70 | Put | Currency Future | 989.0000 | 911.0000 | (7.887) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.85 | Put | Currency Future | 3,692.0000 | 3,588.0000 | (2.817) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.30 | Call | Currency Future | 198.0000 | 212.0000 | 7.071 | 0 | 0 | 10,100 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.10 | Call | Currency Future | 213.0000 | 228.0000 | 7.042 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.05 | Call | Currency Future | 328.0000 | 349.0000 | 6.402 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.30 | Put | Currency Future | 3,180.0000 | 3,078.0000 | (3.208) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.35 | Call | Currency Future | 288.0000 | 307.0000 | 6.597 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 239.0000 | 256.0000 | 7.113 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.25 | Put | Currency Future | 695.0000 | 632.0000 | (9.065) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.50 | Put | Currency Future | 2,452.0000 | 2,355.0000 | (3.956) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 459.0000 | 408.0000 | (11.111) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.25 | Call | Currency Future | 763.0000 | 816.0000 | 6.946 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.90 | Call | Currency Future | 351.0000 | 373.0000 | 6.268 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 977.0000 | 1,042.0000 | 6.653 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.05 | Put | Currency Future | 2,060.0000 | 1,965.0000 | (4.612) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.65 | Put | Currency Future | 391.0000 | 345.0000 | (11.765) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 2,721.0000 | 2,622.0000 | (3.638) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.65 | Call | Currency Future | 254.0000 | 271.0000 | 6.693 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.35 | Call | Currency Future | 446.0000 | 474.0000 | 6.278 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.60 | Put | Currency Future | 3,458.0000 | 3,355.0000 | (2.979) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.65 | Put | Currency Future | 2,586.0000 | 2,488.0000 | (3.790) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.45 | Call | Currency Future | 687.0000 | 731.0000 | 6.405 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.00 | Put | Currency Future | 1,206.0000 | 1,124.0000 | (6.799) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.35 | Put | Currency Future | 1,478.0000 | 1,391.0000 | (5.886) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.20 | Call | Currency Future | 478.0000 | 508.0000 | 6.276 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.60 | Call | Currency Future | 123.0000 | 132.0000 | 7.317 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.85 | Call | Currency Future | 160.0000 | 172.0000 | 7.500 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 951.0000 | 1,014.0000 | 6.625 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 1,449.0000 | 1,536.0000 | 6.004 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 925.0000 | 987.0000 | 6.703 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 3,134.0000 | 3,032.0000 | (3.255) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 819.0000 | 747.0000 | (8.791) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 4,597.0000 | 4,490.0000 | (2.328) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 3,365.0000 | 3,262.0000 | (3.061) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 202.0000 | 216.0000 | 6.931 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 564.0000 | 599.0000 | 6.206 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 183.0000 | 196.0000 | 7.104 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 408.0000 | 434.0000 | 6.373 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 500.0000 | 532.0000 | 6.400 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 507.0000 | 453.0000 | (10.651) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 391.0000 | 345.0000 | (11.765) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,096.0000 | 1,016.0000 | (7.299) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,282.0000 | 1,198.0000 | (6.552) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 129.0000 | 139.0000 | 7.752 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 4,405.0000 | 4,299.0000 | (2.406) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 524.0000 | 558.0000 | 6.489 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 176.0000 | 189.0000 | 7.386 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 1,601.0000 | 1,692.0000 | 5.684 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 181.0000 | 152.0000 | (16.022) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 2,364.0000 | 2,267.0000 | (4.103) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 209.0000 | 224.0000 | 7.177 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.85 | Put | Currency Future | 133.0000 | 109.0000 | (18.045) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 282.0000 | 300.0000 | 6.383 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 2,497.0000 | 2,399.0000 | (3.925) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 40.0000 | 34.0000 | (15.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 1,360.0000 | 1,274.0000 | (6.324) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.45 | Put | Currency Future | 4,261.0000 | 4,155.0000 | (2.488) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 1,179.0000 | 1,254.0000 | 6.361 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 4,118.0000 | 4,013.0000 | (2.550) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 265.0000 | 282.0000 | 6.415 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 47.0000 | 40.0000 | (14.894) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 2,017.0000 | 1,923.0000 | (4.660) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 666.0000 | 605.0000 | (9.159) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 2,586.0000 | 2,488.0000 | (3.790) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 136.0000 | 146.0000 | 7.353 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 1,975.0000 | 1,881.0000 | (4.759) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 2,558.0000 | 2,667.0000 | 4.261 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 784.0000 | 838.0000 | 6.888 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,995.0000 | 2,894.0000 | (3.372) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 3,041.0000 | 2,940.0000 | (3.321) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 168.0000 | 140.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 1,210.0000 | 1,286.0000 | 6.281 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 4,071.0000 | 3,965.0000 | (2.604) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 5.05 | Call | Currency Future | 4,274.0000 | 4,389.0000 | 2.691 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 115.0000 | 124.0000 | 7.826 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 292.0000 | 253.0000 | (13.356) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 139.0000 | 149.0000 | 7.194 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 3.55 | Call | Currency Future | 5,768.0000 | 5,884.0000 | 2.011 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 274.0000 | 236.0000 | (13.869) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 876.0000 | 935.0000 | 6.735 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 483.0000 | 430.0000 | (10.973) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 1,242.0000 | 1,320.0000 | 6.280 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 558.0000 | 501.0000 | (10.215) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 15.55 | Put | Currency Future | 6,294.0000 | 6,183.0000 | (1.764) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 564.0000 | 599.0000 | 6.206 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 116.0000 | 94.0000 | (18.966) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 2,767.0000 | 2,667.0000 | (3.614) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 532.0000 | 477.0000 | (10.338) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 1,360.0000 | 1,274.0000 | (6.324) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 343.0000 | 365.0000 | 6.414 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.30 | Put | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 210.0000 | 178.0000 | (15.238) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 900.0000 | 961.0000 | 6.778 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 311.0000 | 270.0000 | (13.183) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 1,024.0000 | 946.0000 | (7.617) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 15.55 | Call | Currency Future | 62.0000 | 67.0000 | 8.065 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 3,039.0000 | 3,152.0000 | 3.718 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 1,378.0000 | 1,461.0000 | 6.023 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 4,166.0000 | 4,060.0000 | (2.544) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/12/14 | 10.20 | Call | Currency Future | 478.0000 | 508.0000 | 6.276 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.75 | Call | Currency Future | 592.0000 | 629.0000 | 6.250 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 6.55 | Call | Currency Future | 2,797.0000 | 2,909.0000 | 4.004 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 4.80 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.75 | Put | Currency Future | 116.0000 | 94.0000 | (18.966) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 4.80 | Call | Currency Future | 4,523.0000 | 4,638.0000 | 2.543 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.30 | Call | Currency Future | 1,275.0000 | 1,354.0000 | 6.196 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.15 | Put | Currency Future | 1,321.0000 | 1,236.0000 | (6.435) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 3.30 | Call | Currency Future | 6,018.0000 | 6,134.0000 | 1.928 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 257.0000 | 221.0000 | (14.008) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.80 | Call | Currency Future | 1,640.0000 | 1,733.0000 | 5.671 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.20 | Call | Currency Future | 1,343.0000 | 1,425.0000 | 6.106 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.75 | Call | Currency Future | 1,684.0000 | 1,778.0000 | 5.582 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.35 | Call | Currency Future | 134.0000 | 144.0000 | 7.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.40 | Call | Currency Future | 1,997.0000 | 2,099.0000 | 5.108 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.80 | Put | Currency Future | 122.0000 | 99.0000 | (18.852) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 225.0000 | 191.0000 | (15.111) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 6.95 | Call | Currency Future | 2,415.0000 | 2,524.0000 | 4.513 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 15.30 | Call | Currency Future | 70.0000 | 75.0000 | 7.143 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.75 | Call | Currency Future | 1,684.0000 | 1,778.0000 | 5.582 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 15.30 | Put | Currency Future | 6,052.0000 | 5,942.0000 | (1.818) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 235.0000 | 251.0000 | 6.809 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.40 | Put | Currency Future | 79.0000 | 66.0000 | (16.456) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 6.95 | Put | Currency Future | 47.0000 | 40.0000 | (14.894) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.35 | Put | Currency Future | 274.0000 | 236.0000 | (13.869) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 14.00 | Put | Currency Future | 4,789.0000 | 4,682.0000 | (2.234) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.25 | Call | Currency Future | 467.0000 | 496.0000 | 6.210 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.65 | Call | Currency Future | 121.0000 | 130.0000 | 7.438 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.25 | Put | Currency Future | 1,399.0000 | 1,313.0000 | (6.147) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.45 | Put | Currency Future | 3,319.0000 | 3,216.0000 | (3.103) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 187.0000 | 200.0000 | 6.952 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 4,453.0000 | 4,346.0000 | (2.403) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.25 | Put | Currency Future | 67.0000 | 56.0000 | (16.418) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 6.95 | Call | Currency Future | 2,415.0000 | 2,524.0000 | 4.513 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.25 | Call | Currency Future | 2,135.0000 | 2,239.0000 | 4.871 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 6.90 | Call | Currency Future | 2,463.0000 | 2,571.0000 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 3,226.0000 | 3,124.0000 | (3.162) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 194.0000 | 208.0000 | 7.216 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 107.0000 | 115.0000 | 7.477 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.90 | Put | Currency Future | 45.0000 | 38.0000 | (15.556) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 110.0000 | 90.0000 | (18.182) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 489.0000 | 520.0000 | 6.339 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 1,059.0000 | 1,128.0000 | 6.516 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 1,728.0000 | 1,823.0000 | 5.498 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 687.0000 | 731.0000 | 6.405 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 819.0000 | 747.0000 | (8.791) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 925.0000 | 987.0000 | 6.703 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 1,486.0000 | 1,574.0000 | 5.922 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 507.0000 | 453.0000 | (10.651) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 2,858.0000 | 2,758.0000 | (3.499) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 160.0000 | 172.0000 | 7.500 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 179.0000 | 192.0000 | 7.263 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 99.0000 | 81.0000 | (18.182) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 1,242.0000 | 1,320.0000 | 6.280 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 3,692.0000 | 3,588.0000 | (2.817) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 230.0000 | 246.0000 | 6.957 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 1,817.0000 | 1,914.0000 | 5.338 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 14.05 | Call | Currency Future | 105.0000 | 113.0000 | 7.619 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 3,411.0000 | 3,309.0000 | (2.990) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 14.05 | Put | Currency Future | 4,837.0000 | 4,730.0000 | (2.212) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 4,549.0000 | 4,442.0000 | (2.352) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 4,693.0000 | 4,586.0000 | (2.280) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 117.0000 | 126.0000 | 7.692 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 1,772.0000 | 1,869.0000 | 5.474 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 2,812.0000 | 2,712.0000 | (3.556) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 2,320.0000 | 2,223.0000 | (4.181) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.85 | Put | Currency Future | 42.0000 | 36.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 637.0000 | 678.0000 | 6.436 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 254.0000 | 271.0000 | 6.693 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 919.0000 | 844.0000 | (8.161) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 111.0000 | 119.0000 | 7.207 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2009/12/14 | 6.85 | Call | Currency Future | 2,510.0000 | 2,619.0000 | 4.343 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 146.0000 | 157.0000 | 7.534 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 3,928.0000 | 3,823.0000 | (2.673) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 1,524.0000 | 1,613.0000 | 5.840 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 156.0000 | 129.0000 | (17.308) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 1,118.0000 | 1,190.0000 | 6.440 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 638.0000 | 578.0000 | (9.404) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 413.0000 | 365.0000 | (11.622) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 806.0000 | 862.0000 | 6.948 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.30 | Put | Currency Future | 71.0000 | 59.0000 | (16.901) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 350.0000 | 306.0000 | (12.571) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 1,031.0000 | 1,099.0000 | 6.596 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.30 | Call | Currency Future | 2,089.0000 | 2,192.0000 | 4.931 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 1,059.0000 | 1,128.0000 | 6.516 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 1,728.0000 | 1,823.0000 | 5.498 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 294.0000 | 313.0000 | 6.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 1,728.0000 | 1,823.0000 | 5.498 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 1,449.0000 | 1,536.0000 | 6.004 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 110.0000 | 90.0000 | (18.182) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 1,275.0000 | 1,354.0000 | 6.196 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 257.0000 | 221.0000 | (14.008) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 2,276.0000 | 2,180.0000 | (4.218) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 5.05 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.85 | Call | Currency Future | 359.0000 | 382.0000 | 6.407 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 532.0000 | 477.0000 | (10.338) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 900.0000 | 961.0000 | 6.778 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.55 | Put | Currency Future | 93.0000 | 77.0000 | (17.204) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 110.0000 | 90.0000 | (18.182) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 10.85 | Put | Currency Future | 1,891.0000 | 1,798.0000 | (4.918) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 4,214.0000 | 4,108.0000 | (2.515) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 2,497.0000 | 2,399.0000 | (3.925) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 132.0000 | 141.0000 | 6.818 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 265.0000 | 282.0000 | 6.415 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 3,645.0000 | 3,541.0000 | (2.853) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/12/14 | 13.35 | Put | Currency Future | 4,166.0000 | 4,060.0000 | (2.544) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.75 | Call | Currency Future | 1,004.0000 | 1,070.0000 | 6.574 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.35 | Call | Currency Future | 134.0000 | 144.0000 | 7.463 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.75 | Put | Currency Future | 436.0000 | 386.0000 | (11.468) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.55 | Call | Currency Future | 1,861.0000 | 1,960.0000 | 5.320 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.35 | Call | Currency Future | 723.0000 | 772.0000 | 6.777 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.35 | Put | Currency Future | 755.0000 | 689.0000 | (8.742) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.75 | Put | Currency Future | 2,676.0000 | 2,577.0000 | (3.700) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.80 | Call | Currency Future | 163.0000 | 175.0000 | 7.362 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.75 | Call | Currency Future | 244.0000 | 261.0000 | 6.967 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.95 | Call | Currency Future | 537.0000 | 571.0000 | 6.331 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.95 | Put | Currency Future | 1,169.0000 | 1,088.0000 | (6.929) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.20 | Put | Currency Future | 3,087.0000 | 2,986.0000 | (3.272) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.20 | Call | Currency Future | 205.0000 | 220.0000 | 7.317 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 370.0000 | 325.0000 | (12.162) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.30 | Call | Currency Future | 742.0000 | 794.0000 | 7.008 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 724.0000 | 660.0000 | (8.840) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 413.0000 | 365.0000 | (11.622) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.70 | Put | Currency Future | 4,501.0000 | 4,394.0000 | (2.377) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 1,031.0000 | 1,099.0000 | 6.596 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.35 | Call | Currency Future | 194.0000 | 208.0000 | 7.216 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.70 | Call | Currency Future | 249.0000 | 266.0000 | 6.827 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.90 | Call | Currency Future | 157.0000 | 169.0000 | 7.643 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.60 | Call | Currency Future | 1,088.0000 | 1,159.0000 | 6.526 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.70 | Put | Currency Future | 2,631.0000 | 2,532.0000 | (3.763) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.50 | Put | Currency Future | 4,309.0000 | 4,203.0000 | (2.460) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.90 | Put | Currency Future | 3,739.0000 | 3,635.0000 | (2.781) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.50 | Call | Currency Future | 127.0000 | 137.0000 | 7.874 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.05 | Put | Currency Future | 181.0000 | 152.0000 | (16.022) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.95 | Put | Currency Future | 3,786.0000 | 3,682.0000 | (2.747) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.55 | Call | Currency Future | 125.0000 | 134.0000 | 7.200 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.55 | Put | Currency Future | 4,357.0000 | 4,251.0000 | (2.433) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.10 | Put | Currency Future | 195.0000 | 165.0000 | (15.385) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.95 | Call | Currency Future | 154.0000 | 165.0000 | 7.143 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.10 | Call | Currency Future | 1,413.0000 | 1,498.0000 | 6.016 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.20 | Call | Currency Future | 1,343.0000 | 1,425.0000 | 6.106 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 225.0000 | 191.0000 | (15.111) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 977.0000 | 1,042.0000 | 6.653 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 2,721.0000 | 2,622.0000 | (3.638) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 239.0000 | 256.0000 | 7.113 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 459.0000 | 408.0000 | (11.111) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.35 | Put | Currency Future | 3,226.0000 | 3,124.0000 | (3.162) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.20 | Put | Currency Future | 63.0000 | 53.0000 | (15.873) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 7.20 | Call | Currency Future | 2,181.0000 | 2,286.0000 | 4.814 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.60 | Call | Currency Future | 1,088.0000 | 1,159.0000 | 6.526 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 370.0000 | 325.0000 | (12.162) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.05 | Call | Currency Future | 149.0000 | 160.0000 | 7.383 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.65 | Put | Currency Future | 3,505.0000 | 3,401.0000 | (2.967) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 13.05 | Put | Currency Future | 3,881.0000 | 3,776.0000 | (2.705) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 1,640.0000 | 1,551.0000 | (5.427) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2009/12/14 | 12.65 | Call | Currency Future | 173.0000 | 185.0000 | 6.936 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | | | Currency Future | 9.4344 | 9.5517 | 1.243 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 617.0000 | 649.0000 | 5.186 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 0.0000 | 919.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.00 | Call | Currency Future | 476.0000 | 501.0000 | 5.252 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 0.0000 | 817.0000 | 100.000 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 582.0000 | 613.0000 | 5.326 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.00 | Put | Currency Future | 2,042.0000 | 1,950.0000 | (4.505) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.10 | Call | Currency Future | 667.0000 | 702.0000 | 5.247 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 855.0000 | 788.0000 | (7.836) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 889.0000 | 940.0000 | 5.737 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.05 | Put | Currency Future | 1,295.0000 | 1,215.0000 | (6.178) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.95 | Put | Currency Future | 2,001.0000 | 1,909.0000 | (4.598) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 411.0000 | 434.0000 | 5.596 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.45 | Put | Currency Future | 1,598.0000 | 1,512.0000 | (5.382) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 2,334.0000 | 2,240.0000 | (4.027) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.10 | Put | Currency Future | 1,332.0000 | 1,251.0000 | (6.081) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 3,170.0000 | 3,070.0000 | (3.155) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 2,549.0000 | 2,453.0000 | (3.766) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.75 | Call | Currency Future | 522.0000 | 549.0000 | 5.172 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 680.0000 | 716.0000 | 5.294 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 737.0000 | 776.0000 | 5.292 | 0 | 0 | 27,539 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.15 | Put | Currency Future | 709.0000 | 648.0000 | (8.604) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.75 | Put | Currency Future | 1,837.0000 | 1,747.0000 | (4.899) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 467.0000 | 492.0000 | 5.353 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 419.0000 | 441.0000 | 5.251 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,016.0000 | 941.0000 | (7.382) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 1,152.0000 | 1,075.0000 | (6.684) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 2,083.0000 | 1,990.0000 | (4.465) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.65 | Call | Currency Future | 800.0000 | 843.0000 | 5.375 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,016.0000 | 941.0000 | (7.382) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.30 | Call | Currency Future | 304.0000 | 322.0000 | 5.921 | 0 | 0 | 27,539 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 485.0000 | 511.0000 | 5.361 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 2,334.0000 | 2,240.0000 | (4.027) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.65 | Call | Currency Future | 800.0000 | 843.0000 | 5.375 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 2,377.0000 | 2,282.0000 | (3.997) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 1,482.0000 | 1,398.0000 | (5.668) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.25 | Put | Currency Future | 2,250.0000 | 2,156.0000 | (4.178) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 467.0000 | 492.0000 | 5.353 | 0 | 0 | 16,483 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 1,637.0000 | 1,550.0000 | (5.315) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.55 | Put | Currency Future | 2,506.0000 | 2,410.0000 | (3.831) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.50 | Call | Currency Future | 397.0000 | 419.0000 | 5.542 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.45 | Put | Currency Future | 2,420.0000 | 2,324.0000 | (3.967) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 2,083.0000 | 1,990.0000 | (4.465) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.50 | Call | Currency Future | 572.0000 | 602.0000 | 5.245 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.25 | Call | Currency Future | 434.0000 | 457.0000 | 5.300 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.75 | Call | Currency Future | 364.0000 | 384.0000 | 5.495 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.15 | Call | Currency Future | 994.0000 | 1,050.0000 | 5.634 | 0 | 0 | 16,483 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.55 | Call | Currency Future | 390.0000 | 411.0000 | 5.385 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.50 | Put | Currency Future | 2,463.0000 | 2,367.0000 | (3.898) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.75 | Put | Currency Future | 2,680.0000 | 2,583.0000 | (3.619) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 404.0000 | 426.0000 | 5.446 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 1,369.0000 | 1,287.0000 | (5.990) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.20 | Put | Currency Future | 2,208.0000 | 2,114.0000 | (4.257) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.70 | Call | Currency Future | 195.0000 | 206.0000 | 5.641 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.20 | Call | Currency Future | 442.0000 | 466.0000 | 5.430 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 512.0000 | 539.0000 | 5.273 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 768.0000 | 809.0000 | 5.339 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.60 | Put | Currency Future | 982.0000 | 909.0000 | (7.434) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 654.0000 | 689.0000 | 5.352 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,878.0000 | 1,788.0000 | (4.792) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.65 | Put | Currency Future | 2,592.0000 | 2,496.0000 | (3.704) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.55 | Put | Currency Future | 950.0000 | 877.0000 | (7.684) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.65 | Call | Currency Future | 377.0000 | 397.0000 | 5.305 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 680.0000 | 716.0000 | 5.294 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.90 | Call | Currency Future | 722.0000 | 761.0000 | 5.402 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 1,369.0000 | 1,287.0000 | (5.990) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 419.0000 | 441.0000 | 5.251 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 1,083.0000 | 1,007.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.55 | Call | Currency Future | 834.0000 | 879.0000 | 5.396 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.90 | Put | Currency Future | 1,188.0000 | 1,109.0000 | (6.650) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 383.0000 | 404.0000 | 5.483 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 2,292.0000 | 2,198.0000 | (4.101) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 512.0000 | 539.0000 | 5.273 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 426.0000 | 449.0000 | 5.399 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 930.0000 | 982.0000 | 5.591 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 383.0000 | 404.0000 | 5.483 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 1,223.0000 | 1,144.0000 | (6.460) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,118.0000 | 1,041.0000 | (6.887) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.60 | Call | Currency Future | 817.0000 | 861.0000 | 5.386 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 2,124.0000 | 2,032.0000 | (4.331) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 358.0000 | 378.0000 | 5.587 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 551.0000 | 580.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 1,797.0000 | 1,707.0000 | (5.008) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 2,724.0000 | 2,626.0000 | (3.598) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 531.0000 | 559.0000 | 5.273 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 551.0000 | 580.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.90 | Call | Currency Future | 346.0000 | 366.0000 | 5.780 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 654.0000 | 689.0000 | 5.352 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 14.00 | Put | Currency Future | 4,744.0000 | 4,637.0000 | (2.255) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.25 | Call | Currency Future | 951.0000 | 1,004.0000 | 5.573 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.65 | Call | Currency Future | 198.0000 | 209.0000 | 5.556 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 1,716.0000 | 1,628.0000 | (5.128) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,878.0000 | 1,788.0000 | (4.792) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 14.00 | Call | Currency Future | 178.0000 | 189.0000 | 6.180 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.00 | Put | Currency Future | 628.0000 | 571.0000 | (9.076) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.90 | Put | Currency Future | 2,812.0000 | 2,714.0000 | (3.485) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.55 | Call | Currency Future | 1,299.0000 | 1,371.0000 | 5.543 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.65 | Put | Currency Future | 4,413.0000 | 4,308.0000 | (2.379) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 752.0000 | 792.0000 | 5.319 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.55 | Put | Currency Future | 414.0000 | 369.0000 | (10.870) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.00 | Call | Currency Future | 1,062.0000 | 1,123.0000 | 5.744 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 708.0000 | 746.0000 | 5.367 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 1,716.0000 | 1,628.0000 | (5.128) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 605.0000 | 637.0000 | 5.289 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.25 | Put | Currency Future | 766.0000 | 703.0000 | (8.225) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 1,406.0000 | 1,323.0000 | (5.903) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.45 | Put | Currency Future | 4,225.0000 | 4,121.0000 | (2.462) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 1,677.0000 | 1,589.0000 | (5.247) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 14.15 | Put | Currency Future | 4,886.0000 | 4,779.0000 | (2.190) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 1,520.0000 | 1,435.0000 | (5.592) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.45 | Call | Currency Future | 210.0000 | 222.0000 | 5.714 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 541.0000 | 569.0000 | 5.176 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 1,295.0000 | 1,215.0000 | (6.178) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.15 | Put | Currency Future | 2,166.0000 | 2,073.0000 | (4.294) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 352.0000 | 372.0000 | 5.682 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.30 | Call | Currency Future | 617.0000 | 649.0000 | 5.186 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 1,756.0000 | 1,668.0000 | (5.011) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 450.0000 | 474.0000 | 5.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.25 | Call | Currency Future | 223.0000 | 236.0000 | 5.830 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 629.0000 | 662.0000 | 5.246 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 561.0000 | 591.0000 | 5.348 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.25 | Put | Currency Future | 3,125.0000 | 3,025.0000 | (3.200) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 1,482.0000 | 1,398.0000 | (5.668) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.25 | Put | Currency Future | 4,039.0000 | 3,935.0000 | (2.575) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 605.0000 | 637.0000 | 5.289 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 2,768.0000 | 2,670.0000 | (3.540) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.90 | Call | Currency Future | 1,725.0000 | 1,815.0000 | 5.217 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 1,677.0000 | 1,589.0000 | (5.247) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2010/03/15 | 12.25 | Call | Currency Future | 309.0000 | 327.0000 | 5.825 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.95 | Call | Currency Future | 341.0000 | 360.0000 | 5.572 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 7.90 | Put | Currency Future | 190.0000 | 163.0000 | (14.211) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 738.0000 | 675.0000 | (8.537) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 561.0000 | 591.0000 | 5.348 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 459.0000 | 483.0000 | 5.229 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.95 | Put | Currency Future | 2,856.0000 | 2,758.0000 | (3.431) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.70 | Call | Currency Future | 784.0000 | 826.0000 | 5.357 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.44 | Call | Currency Future | 406.0000 | 428.0000 | 5.419 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 14.15 | Call | Currency Future | 170.0000 | 181.0000 | 6.471 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.90 | Put | Currency Future | 3,715.0000 | 3,612.0000 | (2.773) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 503.0000 | 530.0000 | 5.368 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 426.0000 | 449.0000 | 5.399 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.05 | Put | Currency Future | 2,945.0000 | 2,846.0000 | (3.362) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.95 | Call | Currency Future | 246.0000 | 260.0000 | 5.691 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 825.0000 | 759.0000 | (8.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 2,292.0000 | 2,198.0000 | (4.101) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.05 | Call | Currency Future | 330.0000 | 348.0000 | 5.455 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.20 | Call | Currency Future | 641.0000 | 675.0000 | 5.304 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.75 | Call | Currency Future | 1,188.0000 | 1,255.0000 | 5.640 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 909.0000 | 961.0000 | 5.721 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 1,919.0000 | 1,828.0000 | (4.742) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.44 | Put | Currency Future | 2,411.0000 | 2,316.0000 | (3.940) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.45 | Put | Currency Future | 373.0000 | 331.0000 | (11.260) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.75 | Put | Currency Future | 504.0000 | 453.0000 | (10.119) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 7.55 | Put | Currency Future | 133.0000 | 115.0000 | (13.534) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 495.0000 | 521.0000 | 5.253 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.85 | Call | Currency Future | 254.0000 | 268.0000 | 5.512 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.05 | Put | Currency Future | 233.0000 | 202.0000 | (13.305) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.15 | Call | Currency Future | 230.0000 | 244.0000 | 6.087 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.50 | Put | Currency Future | 917.0000 | 847.0000 | (7.634) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 1,960.0000 | 1,869.0000 | (4.643) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 5.15 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.85 | Put | Currency Future | 3,669.0000 | 3,567.0000 | (2.780) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 737.0000 | 776.0000 | 5.292 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.15 | Put | Currency Future | 3,946.0000 | 3,842.0000 | (2.636) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 852.0000 | 899.0000 | 5.516 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 4.90 | Put | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 5.15 | Call | Currency Future | 4,299.0000 | 4,414.0000 | 2.675 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.45 | Call | Currency Future | 1,358.0000 | 1,433.0000 | 5.523 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,049.0000 | 974.0000 | (7.150) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 1,223.0000 | 1,144.0000 | (6.460) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 6.65 | Call | Currency Future | 2,831.0000 | 2,944.0000 | 3.992 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.95 | Put | Currency Future | 3,761.0000 | 3,658.0000 | (2.739) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 1,152.0000 | 1,075.0000 | (6.684) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 3.65 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.45 | Put | Currency Future | 3,306.0000 | 3,205.0000 | (3.055) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 972.0000 | 1,027.0000 | 5.658 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 708.0000 | 746.0000 | 5.367 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.55 | Call | Currency Future | 2,018.0000 | 2,117.0000 | 4.906 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.50 | Put | Currency Future | 393.0000 | 350.0000 | (10.941) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.45 | Call | Currency Future | 290.0000 | 307.0000 | 5.862 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 3.65 | Call | Currency Future | 5,787.0000 | 5,904.0000 | 2.022 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.50 | Call | Currency Future | 1,328.0000 | 1,402.0000 | 5.572 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.05 | Call | Currency Future | 1,617.0000 | 1,704.0000 | 5.380 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 6.65 | Put | Currency Future | 46.0000 | 42.0000 | (8.696) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.65 | Put | Currency Future | 3,487.0000 | 3,385.0000 | (2.925) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.65 | Put | Currency Future | 148.0000 | 128.0000 | (13.514) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.90 | Call | Currency Future | 250.0000 | 264.0000 | 5.600 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.45 | Call | Currency Future | 870.0000 | 919.0000 | 5.632 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.10 | Call | Currency Future | 1,583.0000 | 1,668.0000 | 5.370 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 886.0000 | 817.0000 | (7.788) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.65 | Call | Currency Future | 271.0000 | 287.0000 | 5.904 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 300.0000 | 317.0000 | 5.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.60 | Call | Currency Future | 1,270.0000 | 1,341.0000 | 5.591 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 3,215.0000 | 3,115.0000 | (3.110) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 15.65 | Put | Currency Future | 6,324.0000 | 6,213.0000 | (1.755) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.60 | Put | Currency Future | 436.0000 | 389.0000 | (10.780) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.65 | Call | Currency Future | 1,932.0000 | 2,029.0000 | 5.021 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 4.90 | Call | Currency Future | 4,546.0000 | 4,662.0000 | 2.552 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 15.65 | Call | Currency Future | 108.0000 | 115.0000 | 6.481 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.15 | Call | Currency Future | 1,549.0000 | 1,632.0000 | 5.358 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 8.15 | Put | Currency Future | 264.0000 | 231.0000 | (12.500) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.40 | Call | Currency Future | 593.0000 | 625.0000 | 5.396 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.80 | Put | Currency Future | 4,555.0000 | 4,449.0000 | (2.327) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.40 | Put | Currency Future | 1,559.0000 | 1,473.0000 | (5.516) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.80 | Call | Currency Future | 189.0000 | 201.0000 | 6.349 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.00 | Put | Currency Future | 3,807.0000 | 3,704.0000 | (2.706) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.00 | Put | Currency Future | 1,259.0000 | 1,179.0000 | (6.354) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.50 | Put | Currency Future | 126.0000 | 110.0000 | (12.698) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.00 | Call | Currency Future | 694.0000 | 731.0000 | 5.331 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.50 | Call | Currency Future | 2,061.0000 | 2,161.0000 | 4.852 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.10 | Put | Currency Future | 248.0000 | 216.0000 | (12.903) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 2,768.0000 | 2,670.0000 | (3.540) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.50 | Call | Currency Future | 285.0000 | 302.0000 | 5.965 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 795.0000 | 730.0000 | (8.176) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 6.40 | Call | Currency Future | 3,068.0000 | 3,182.0000 | 3.716 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.95 | Call | Currency Future | 181.0000 | 192.0000 | 6.077 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.00 | Call | Currency Future | 242.0000 | 256.0000 | 5.785 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 930.0000 | 982.0000 | 5.591 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 15.40 | Call | Currency Future | 120.0000 | 128.0000 | 6.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.95 | Put | Currency Future | 4,697.0000 | 4,590.0000 | (2.278) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.50 | Put | Currency Future | 3,351.0000 | 3,250.0000 | (3.014) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.60 | Put | Currency Future | 140.0000 | 121.0000 | (13.571) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 6.40 | Put | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 7.60 | Call | Currency Future | 1,975.0000 | 2,073.0000 | 4.962 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 3.40 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.30 | Call | Currency Future | 220.0000 | 233.0000 | 5.909 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 15.40 | Put | Currency Future | 6,086.0000 | 5,976.0000 | (1.807) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 352.0000 | 372.0000 | 5.682 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 213.0000 | 226.0000 | 6.103 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 2,124.0000 | 2,032.0000 | (4.331) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 3.40 | Call | Currency Future | 6,036.0000 | 6,154.0000 | 1.955 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 459.0000 | 483.0000 | 5.229 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.30 | Put | Currency Future | 4,085.0000 | 3,981.0000 | (2.546) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.40 | Put | Currency Future | 4,179.0000 | 4,074.0000 | (2.513) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 682.0000 | 622.0000 | (8.798) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 267.0000 | 282.0000 | 5.618 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 1,016.0000 | 1,074.0000 | 5.709 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.85 | Put | Currency Future | 552.0000 | 499.0000 | (9.601) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.30 | Call | Currency Future | 1,450.0000 | 1,530.0000 | 5.517 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 825.0000 | 759.0000 | (8.000) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.30 | Put | Currency Future | 316.0000 | 278.0000 | (12.025) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.50 | Put | Currency Future | 4,272.0000 | 4,167.0000 | (2.458) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 503.0000 | 530.0000 | 5.368 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 667.0000 | 702.0000 | 5.247 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 1,756.0000 | 1,668.0000 | (5.011) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 358.0000 | 378.0000 | 5.587 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 1,919.0000 | 1,828.0000 | (4.742) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 1,406.0000 | 1,323.0000 | (5.903) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 541.0000 | 569.0000 | 5.176 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 2,724.0000 | 2,626.0000 | (3.598) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 909.0000 | 961.0000 | 5.721 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 641.0000 | 675.0000 | 5.304 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 3,396.0000 | 3,295.0000 | (2.974) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 450.0000 | 474.0000 | 5.333 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 184.0000 | 195.0000 | 5.978 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 1,332.0000 | 1,251.0000 | (6.081) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.55 | Call | Currency Future | 280.0000 | 297.0000 | 6.071 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.35 | Call | Currency Future | 216.0000 | 229.0000 | 6.019 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 4,649.0000 | 4,543.0000 | (2.280) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 12.70 | Put | Currency Future | 3,532.0000 | 3,430.0000 | (2.888) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 1,520.0000 | 1,435.0000 | (5.592) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.15 | Put | Currency Future | 2,166.0000 | 2,073.0000 | (4.294) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.70 | Call | Currency Future | 370.0000 | 391.0000 | 5.676 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.50 | Call | Currency Future | 207.0000 | 219.0000 | 5.797 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,049.0000 | 974.0000 | (7.150) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 204.0000 | 216.0000 | 5.882 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 602.0000 | 546.0000 | (9.302) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 2,636.0000 | 2,539.0000 | (3.680) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 227.0000 | 240.0000 | 5.727 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 784.0000 | 826.0000 | 5.357 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 3,992.0000 | 3,888.0000 | (2.605) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 4,319.0000 | 4,214.0000 | (2.431) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2010/03/15 | 10.25 | Put | Currency Future | 1,444.0000 | 1,360.0000 | (5.817) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 1,086.0000 | 1,148.0000 | 5.709 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.80 | Put | Currency Future | 527.0000 | 476.0000 | (9.677) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 4,132.0000 | 4,028.0000 | (2.517) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 495.0000 | 521.0000 | 5.253 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.80 | Call | Currency Future | 1,162.0000 | 1,227.0000 | 5.594 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.70 | Put | Currency Future | 4,460.0000 | 4,355.0000 | (2.354) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.60 | Put | Currency Future | 4,366.0000 | 4,261.0000 | (2.405) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.85 | Call | Currency Future | 1,136.0000 | 1,200.0000 | 5.634 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 2,377.0000 | 2,282.0000 | (3.997) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 411.0000 | 434.0000 | 5.596 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 13.60 | Call | Currency Future | 201.0000 | 213.0000 | 5.970 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 1,960.0000 | 1,869.0000 | (4.643) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 795.0000 | 730.0000 | (8.176) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 2,549.0000 | 2,453.0000 | (3.766) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.00 | Call | Currency Future | 1,652.0000 | 1,740.0000 | 5.327 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.40 | Call | Currency Future | 295.0000 | 312.0000 | 5.763 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.80 | Put | Currency Future | 1,118.0000 | 1,041.0000 | (6.887) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 9.80 | Call | Currency Future | 752.0000 | 792.0000 | 5.319 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 8.00 | Put | Currency Future | 218.0000 | 189.0000 | (13.303) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.40 | Put | Currency Future | 3,261.0000 | 3,160.0000 | (3.097) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 300.0000 | 317.0000 | 5.667 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 7.95 | Call | Currency Future | 1,688.0000 | 1,777.0000 | 5.273 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 7.95 | Put | Currency Future | 204.0000 | 176.0000 | (13.725) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 3,215.0000 | 3,115.0000 | (3.110) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | | | Currency Future | 9.5280 | 9.6475 | 1.254 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 11.90 | Call | Currency Future | 456.0000 | 478.0000 | 4.825 | 0 | 0 | 21,978 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.55 | Put | Currency Future | 1,009.0000 | 940.0000 | (6.838) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.55 | Call | Currency Future | 987.0000 | 1,038.0000 | 5.167 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 11.90 | Put | Currency Future | 2,828.0000 | 2,730.0000 | (3.465) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.50 | Put | Currency Future | 977.0000 | 910.0000 | (6.858) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.50 | Call | Currency Future | 1,005.0000 | 1,058.0000 | 5.274 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.15 | Call | Currency Future | 796.0000 | 836.0000 | 5.025 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.15 | Put | Currency Future | 1,418.0000 | 1,338.0000 | (5.642) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.75 | Put | Currency Future | 1,139.0000 | 1,066.0000 | (6.409) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2010/06/14 | 10.40 | Call | Currency Future | 731.0000 | 767.0000 | 4.925 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.75 | Call | Currency Future | 917.0000 | 964.0000 | 5.125 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.15 | Put | Currency Future | 769.0000 | 711.0000 | (7.542) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.15 | Call | Currency Future | 1,147.0000 | 1,208.0000 | 5.318 | 0 | 0 | 21,978 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.65 | Put | Currency Future | 1,073.0000 | 1,002.0000 | (6.617) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.40 | Put | Currency Future | 1,603.0000 | 1,519.0000 | (5.240) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.70 | Call | Currency Future | 934.0000 | 982.0000 | 5.139 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.65 | Call | Currency Future | 951.0000 | 1,000.0000 | 5.152 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.20 | Call | Currency Future | 782.0000 | 821.0000 | 4.987 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.70 | Put | Currency Future | 1,106.0000 | 1,034.0000 | (6.510) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.05 | Call | Currency Future | 824.0000 | 866.0000 | 5.097 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.15 | Call | Currency Future | 424.0000 | 445.0000 | 4.953 | 0 | 0 | 26,596 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.60 | Put | Currency Future | 1,041.0000 | 971.0000 | (6.724) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.60 | Call | Currency Future | 969.0000 | 1,019.0000 | 5.160 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.05 | Put | Currency Future | 1,346.0000 | 1,268.0000 | (5.795) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.40 | Call | Currency Future | 1,044.0000 | 1,098.0000 | 5.172 | 0 | 0 | 26,596 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.85 | Put | Currency Future | 1,207.0000 | 1,132.0000 | (6.214) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.20 | Put | Currency Future | 1,454.0000 | 1,374.0000 | (5.502) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.85 | Call | Currency Future | 885.0000 | 930.0000 | 5.085 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 8.05 | Put | Currency Future | 275.0000 | 247.0000 | (10.182) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 8.05 | Call | Currency Future | 1,753.0000 | 1,845.0000 | 5.248 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.95 | Call | Currency Future | 854.0000 | 897.0000 | 5.035 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.40 | Put | Currency Future | 916.0000 | 851.0000 | (7.096) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.25 | Call | Currency Future | 769.0000 | 807.0000 | 4.941 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.00 | Call | Currency Future | 839.0000 | 881.0000 | 5.006 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.15 | Put | Currency Future | 3,046.0000 | 2,947.0000 | (3.250) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.55 | Put | Currency Future | 3,402.0000 | 3,301.0000 | (2.969) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.95 | Put | Currency Future | 1,276.0000 | 1,199.0000 | (6.034) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.00 | Put | Currency Future | 1,311.0000 | 1,234.0000 | (5.873) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.55 | Call | Currency Future | 380.0000 | 398.0000 | 4.737 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.35 | Call | Currency Future | 743.0000 | 780.0000 | 4.980 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.85 | Put | Currency Future | 1,207.0000 | 1,132.0000 | (6.214) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.25 | Put | Currency Future | 1,491.0000 | 1,410.0000 | (5.433) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 9.85 | Call | Currency Future | 885.0000 | 930.0000 | 5.085 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 11.25 | Call | Currency Future | 555.0000 | 582.0000 | 4.865 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.40 | Put | Currency Future | 3,268.0000 | 3,168.0000 | (3.060) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 869.0000 | 913.0000 | 5.063 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,173.0000 | 1,099.0000 | (6.309) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 901.0000 | 947.0000 | 5.105 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.15 | Call | Currency Future | 1,687.0000 | 1,776.0000 | 5.276 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.65 | Call | Currency Future | 2,061.0000 | 2,162.0000 | 4.901 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.65 | Put | Currency Future | 183.0000 | 165.0000 | (9.836) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,276.0000 | 1,199.0000 | (6.034) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.35 | Put | Currency Future | 885.0000 | 822.0000 | (7.119) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 946.0000 | 880.0000 | (6.977) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.25 | Put | Currency Future | 3,135.0000 | 3,035.0000 | (3.190) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.25 | Call | Currency Future | 413.0000 | 433.0000 | 4.843 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.25 | Put | Currency Future | 345.0000 | 312.0000 | (9.565) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 15.75 | Put | Currency Future | 6,380.0000 | 6,268.0000 | (1.755) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 15.75 | Call | Currency Future | 158.0000 | 165.0000 | 4.430 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 14.25 | Put | Currency Future | 4,958.0000 | 4,850.0000 | (2.178) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 1,024.0000 | 1,078.0000 | 5.273 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.75 | Call | Currency Future | 1,981.0000 | 2,080.0000 | 4.997 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 946.0000 | 880.0000 | (6.977) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 1,024.0000 | 1,078.0000 | 5.273 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 854.0000 | 897.0000 | 5.035 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 5.25 | Call | Currency Future | 4,299.0000 | 4,417.0000 | 2.745 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.35 | Call | Currency Future | 1,063.0000 | 1,119.0000 | 5.268 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 3.75 | Call | Currency Future | 5,783.0000 | 5,902.0000 | 2.058 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 5.25 | Put | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.75 | Put | Currency Future | 203.0000 | 182.0000 | (10.345) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 6.75 | Put | Currency Future | 61.0000 | 57.0000 | (6.557) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.25 | Call | Currency Future | 1,623.0000 | 1,709.0000 | 5.299 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 6.75 | Call | Currency Future | 2,839.0000 | 2,955.0000 | 4.086 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.15 | Put | Currency Future | 309.0000 | 278.0000 | (10.032) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 11.25 | Put | Currency Future | 2,277.0000 | 2,185.0000 | (4.040) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 3.75 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 743.0000 | 780.0000 | 4.980 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,346.0000 | 1,268.0000 | (5.795) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 14.25 | Call | Currency Future | 236.0000 | 247.0000 | 4.661 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 824.0000 | 866.0000 | 5.097 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 1,565.0000 | 1,483.0000 | (5.240) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R 2010/06/14 | 10.45 | Call | Currency Future | 719.0000 | 754.0000 | 4.868 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.45 | Put | Currency Future | 1,641.0000 | 1,557.0000 | (5.119) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.65 | Call | Currency Future | 673.0000 | 706.0000 | 4.903 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.55 | Put | Currency Future | 1,717.0000 | 1,632.0000 | (4.950) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.35 | Put | Currency Future | 384.0000 | 347.0000 | (9.635) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.70 | Call | Currency Future | 2,021.0000 | 2,121.0000 | 4.948 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.65 | Put | Currency Future | 1,795.0000 | 1,708.0000 | (4.847) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.35 | Call | Currency Future | 1,562.0000 | 1,645.0000 | 5.314 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.70 | Put | Currency Future | 193.0000 | 173.0000 | (10.363) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.20 | Call | Currency Future | 418.0000 | 439.0000 | 5.024 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,173.0000 | 1,099.0000 | (6.309) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 901.0000 | 947.0000 | 5.105 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 916.0000 | 851.0000 | (7.096) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 1,044.0000 | 1,098.0000 | 5.172 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.20 | Put | Currency Future | 3,090.0000 | 2,991.0000 | (3.204) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.75 | Call | Currency Future | 358.0000 | 375.0000 | 4.749 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.55 | Call | Currency Future | 695.0000 | 729.0000 | 4.892 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 3,580.0000 | 3,478.0000 | (2.849) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,241.0000 | 1,166.0000 | (6.044) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 810.0000 | 851.0000 | 5.062 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.10 | Put | Currency Future | 1,382.0000 | 1,303.0000 | (5.716) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 1,528.0000 | 1,446.0000 | (5.366) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 756.0000 | 794.0000 | 5.026 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 1,565.0000 | 1,483.0000 | (5.240) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.00 | Put | Currency Future | 259.0000 | 232.0000 | (10.425) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.45 | Call | Currency Future | 391.0000 | 410.0000 | 4.859 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.60 | Put | Currency Future | 3,446.0000 | 3,345.0000 | (2.931) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.60 | Put | Currency Future | 173.0000 | 156.0000 | (9.827) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 12.60 | Call | Currency Future | 374.0000 | 392.0000 | 4.813 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 7.60 | Call | Currency Future | 2,101.0000 | 2,204.0000 | 4.902 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.20 | Put | Currency Future | 327.0000 | 295.0000 | (9.786) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.30 | Put | Currency Future | 856.0000 | 793.0000 | (7.360) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 8.20 | Call | Currency Future | 1,655.0000 | 1,742.0000 | 5.257 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.30 | Call | Currency Future | 1,084.0000 | 1,141.0000 | 5.258 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 869.0000 | 913.0000 | 5.063 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,241.0000 | 1,166.0000 | (6.044) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | \$ / R | 2010/06/14 | 10.30 | Call | Currency Future | 756.0000 | 794.0000 | 5.026 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.50 | Put | Currency Future | 1,679.0000 | 1,594.0000 | (5.063) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.50 | Call | Currency Future | 707.0000 | 742.0000 | 4.950 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 10.30 | Put | Currency Future | 1,528.0000 | 1,446.0000 | (5.366) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.45 | Put | Currency Future | 3,313.0000 | 3,212.0000 | (3.049) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 8.00 | Call | Currency Future | 1,787.0000 | 1,880.0000 | 5.204 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.40 | Call | Currency Future | 396.0000 | 415.0000 | 4.798 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 6.50 | Put | Currency Future | 43.0000 | 41.0000 | (4.651) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 3.50 | Call | Currency Future | 6,032.0000 | 6,151.0000 | 1.973 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 14.00 | Put | Currency Future | 4,725.0000 | 4,617.0000 | (2.286) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 15.50 | Call | Currency Future | 173.0000 | 181.0000 | 4.624 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 3.50 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 15.50 | Put | Currency Future | 6,145.0000 | 6,033.0000 | (1.823) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 5.00 | Call | Currency Future | 4,545.0000 | 4,664.0000 | 2.618 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 6.50 | Call | Currency Future | 3,071.0000 | 3,188.0000 | 3.810 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 11.00 | Put | Currency Future | 2,074.0000 | 1,983.0000 | (4.388) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 11.00 | Call | Currency Future | 602.0000 | 631.0000 | 4.817 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 14.00 | Call | Currency Future | 253.0000 | 265.0000 | 4.743 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 5.00 | Put | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.50 | Call | Currency Future | 385.0000 | 404.0000 | 4.935 | 0 | 0 | 0 |
| 20/04/2009 | \$ / R | 2010/06/14 | 12.50 | Put | Currency Future | 3,357.0000 | 3,257.0000 | (2.979) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | | | Currency Future | 13.4173 | 13.3330 | (0.628) | 13.3600 | 13.3300 | 17,001 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.35 | Call | Currency Future | 73.0000 | 67.0000 | (8.219) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 44.0000 | 45.0000 | 2.273 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.15 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.85 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.90 | Call | Currency Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 10.45 | Call | Currency Future | 2,977.0000 | 2,885.0000 | (3.090) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.80 | Call | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.80 | Put | Currency Future | 2,431.0000 | 2,515.0000 | 3.455 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.15 | Put | Currency Future | 5,740.0000 | 5,818.0000 | 1.359 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.30 | Put | Currency Future | 5,889.0000 | 5,968.0000 | 1.341 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.90 | Put | Currency Future | 6,487.0000 | 6,567.0000 | 1.233 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 7.45 | Call | Currency Future | 5,967.0000 | 5,883.0000 | (1.408) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.35 | Call | Currency Future | 30.0000 | 33.0000 | 10.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 15.15 | Call | Currency Future | 89.0000 | 79.0000 | (11.236) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.80 | Call | Currency Future | 48.0000 | 48.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.30 | Put | Currency Future | 2,914.0000 | 3,001.0000 | 2.986 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.40 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 10.45 | Put | Currency Future | 10.0000 | 2.0000 | (80.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.35 | Put | Currency Future | 2,962.0000 | 3,050.0000 | 2.971 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.15 | Put | Currency Future | 1,821.0000 | 1,896.0000 | 4.119 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 2,527.0000 | 2,612.0000 | 3.364 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.35 | Put | Currency Future | 4,943.0000 | 5,023.0000 | 1.618 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 5,441.0000 | 5,519.0000 | 1.434 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.85 | Put | Currency Future | 3,454.0000 | 3,540.0000 | 2.490 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.20 | Put | Currency Future | 2,816.0000 | 2,904.0000 | 3.125 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.80 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.40 | Put | Currency Future | 5,989.0000 | 6,068.0000 | 1.319 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.40 | Call | Currency Future | 168.0000 | 143.0000 | (14.881) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 11.95 | Put | Currency Future | 49.0000 | 26.0000 | (46.939) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.85 | Call | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.35 | Put | Currency Future | 2,006.0000 | 2,084.0000 | 3.888 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.70 | Put | Currency Future | 600.0000 | 638.0000 | 6.333 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 44.0000 | 45.0000 | 2.273 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.25 | Put | Currency Future | 3,850.0000 | 3,935.0000 | 2.208 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 5,640.0000 | 5,718.0000 | 1.383 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.40 | Put | Currency Future | 4,993.0000 | 5,072.0000 | 1.582 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 8.95 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.15 | Put | Currency Future | 2,768.0000 | 2,855.0000 | 3.143 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.40 | Call | Currency Future | 70.0000 | 64.0000 | (8.571) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.70 | Call | Currency Future | 317.0000 | 271.0000 | (14.511) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.55 | Put | Currency Future | 2,193.0000 | 2,275.0000 | 3.739 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.75 | Put | Currency Future | 5,341.0000 | 5,420.0000 | 1.479 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.25 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.40 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 8.95 | Call | Currency Future | 4,469.0000 | 4,383.0000 | (1.924) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.80 | Put | Currency Future | 3,405.0000 | 3,491.0000 | 2.526 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.60 | Call | Currency Future | 348.0000 | 299.0000 | (14.080) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 2,288.0000 | 2,370.0000 | 3.584 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 18.75 | Call | Currency Future | 8.0000 | 3.0000 | (62.500) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.75 | Call | Currency Future | 302.0000 | 258.0000 | (14.570) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 10.90 | Call | Currency Future | 2,533.0000 | 2,437.0000 | (3.790) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 11.95 | Call | Currency Future | 1,516.0000 | 1,409.0000 | (7.058) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.35 | Call | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.10 | Call | Currency Future | 93.0000 | 82.0000 | (11.828) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.60 | Put | Currency Future | 531.0000 | 566.0000 | 6.591 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 55.0000 | 53.0000 | (3.636) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.25 | Put | Currency Future | 4,844.0000 | 4,924.0000 | 1.652 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.90 | Put | Currency Future | 5,490.0000 | 5,569.0000 | 1.439 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.75 | Put | Currency Future | 635.0000 | 675.0000 | 6.299 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 12.40 | Call | Currency Future | 1,121.0000 | 1,011.0000 | (9.813) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.05 | Put | Currency Future | 2,671.0000 | 2,757.0000 | 3.220 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.10 | Put | Currency Future | 1,776.0000 | 1,849.0000 | 4.110 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.20 | Call | Currency Future | 34.0000 | 37.0000 | 8.824 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.25 | Call | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.50 | Put | Currency Future | 466.0000 | 497.0000 | 6.652 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.85 | Call | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.05 | Call | Currency Future | 229.0000 | 194.0000 | (15.284) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 35.0000 | 38.0000 | 8.571 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 2,053.0000 | 2,131.0000 | 3.799 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 2,527.0000 | 2,612.0000 | 3.364 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.30 | Call | Currency Future | 31.0000 | 34.0000 | 9.677 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.50 | Call | Currency Future | 383.0000 | 330.0000 | (13.838) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.30 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.05 | Put | Currency Future | 861.0000 | 911.0000 | 5.807 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.05 | Call | Currency Future | 38.0000 | 40.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.55 | Call | Currency Future | 61.0000 | 58.0000 | (4.918) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.80 | Put | Currency Future | 5,391.0000 | 5,469.0000 | 1.447 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 12.40 | Put | Currency Future | 103.0000 | 78.0000 | (24.272) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.95 | Call | Currency Future | 42.0000 | 43.0000 | 2.381 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.35 | Put | Currency Future | 2,006.0000 | 2,084.0000 | 3.888 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.10 | Put | Currency Future | 2,719.0000 | 2,806.0000 | 3.200 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.35 | Call | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 19.55 | Call | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.80 | Call | Currency Future | 288.0000 | 246.0000 | (14.583) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.95 | Put | Currency Future | 2,575.0000 | 2,660.0000 | 3.301 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.10 | Put | Currency Future | 901.0000 | 953.0000 | 5.771 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.35 | Call | Currency Future | 73.0000 | 67.0000 | (8.219) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.15 | Call | Currency Future | 89.0000 | 79.0000 | (11.236) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.25 | Call | Currency Future | 18.0000 | 18.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.80 | Call | Currency Future | 288.0000 | 246.0000 | (14.583) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.45 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.80 | Put | Currency Future | 671.0000 | 713.0000 | 6.259 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.35 | Put | Currency Future | 3,949.0000 | 4,033.0000 | 2.127 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.50 | Put | Currency Future | 2,146.0000 | 2,227.0000 | 3.774 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.40 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.25 | Put | Currency Future | 5,839.0000 | 5,918.0000 | 1.353 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.45 | Call | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.30 | Put | Currency Future | 1,066.0000 | 1,123.0000 | 5.347 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.80 | Call | Currency Future | 121.0000 | 104.0000 | (14.050) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.00 | Call | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.35 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.45 | Put | Currency Future | 4,049.0000 | 4,132.0000 | 2.050 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.05 | Put | Currency Future | 1,730.0000 | 1,802.0000 | 4.162 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.80 | Put | Currency Future | 1,503.0000 | 1,571.0000 | 4.524 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.70 | Put | Currency Future | 3,306.0000 | 3,393.0000 | 2.632 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.80 | Put | Currency Future | 671.0000 | 713.0000 | 6.259 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.35 | Put | Currency Future | 5,939.0000 | 6,018.0000 | 1.330 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 5,242.0000 | 5,320.0000 | 1.488 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.10 | Call | Currency Future | 219.0000 | 186.0000 | (15.068) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.15 | Put | Currency Future | 1,821.0000 | 1,896.0000 | 4.119 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.75 | Call | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.45 | Put | Currency Future | 6,039.0000 | 6,118.0000 | 1.308 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.85 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.60 | Put | Currency Future | 1,325.0000 | 1,388.0000 | 4.755 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.65 | Call | Currency Future | 332.0000 | 284.0000 | (14.458) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.50 | Call | Currency Future | 64.0000 | 60.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.75 | Put | Currency Future | 3,355.0000 | 3,442.0000 | 2.593 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.55 | Put | Currency Future | 6,138.0000 | 6,217.0000 | 1.287 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 14.40 | Put | Currency Future | 1,151.0000 | 1,210.0000 | 5.126 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 5,441.0000 | 5,519.0000 | 1.434 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 2,053.0000 | 2,131.0000 | 3.799 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.85 | Put | Currency Future | 4,446.0000 | 4,529.0000 | 1.867 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.95 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.65 | Call | Currency Future | 136.0000 | 116.0000 | (14.706) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.60 | Call | Currency Future | 142.0000 | 121.0000 | (14.789) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.30 | Call | Currency Future | 77.0000 | 70.0000 | (9.091) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.45 | Put | Currency Future | 3,060.0000 | 3,148.0000 | 2.876 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.20 | Put | Currency Future | 5,789.0000 | 5,868.0000 | 1.365 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.95 | Put | Currency Future | 5,540.0000 | 5,619.0000 | 1.426 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.30 | Call | Currency Future | 183.0000 | 156.0000 | (14.754) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.65 | Put | Currency Future | 565.0000 | 601.0000 | 6.372 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.30 | Put | Currency Future | 1,959.0000 | 2,037.0000 | 3.982 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.15 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.65 | Call | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.65 | Put | Currency Future | 1,369.0000 | 1,433.0000 | 4.675 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.40 | Call | Currency Future | 70.0000 | 64.0000 | (8.571) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.25 | Put | Currency Future | 2,865.0000 | 2,953.0000 | 3.072 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 4,744.0000 | 4,825.0000 | 1.707 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.95 | Put | Currency Future | 3,553.0000 | 3,639.0000 | 2.420 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.10 | Put | Currency Future | 1,776.0000 | 1,849.0000 | 4.110 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.00 | Put | Currency Future | 5,590.0000 | 5,669.0000 | 1.413 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.05 | Put | Currency Future | 4,645.0000 | 4,727.0000 | 1.765 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.55 | Put | Currency Future | 5,142.0000 | 5,221.0000 | 1.536 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.90 | Call | Currency Future | 112.0000 | 96.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.50 | Put | Currency Future | 1,237.0000 | 1,298.0000 | 4.931 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.30 | Call | Currency Future | 77.0000 | 70.0000 | (9.091) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.80 | Call | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.95 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.45 | Put | Currency Future | 5,043.0000 | 5,122.0000 | 1.567 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.90 | Put | Currency Future | 1,594.0000 | 1,663.0000 | 4.329 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.50 | Call | Currency Future | 154.0000 | 131.0000 | (14.935) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.10 | Call | Currency Future | 93.0000 | 82.0000 | (11.828) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R 2009/06/12 | 16.60 | Put | Currency Future | 3,208.0000 | 3,295.0000 | 2.712 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.05 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 2,193.0000 | 2,275.0000 | 3.739 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 2,431.0000 | 2,515.0000 | 3.455 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 3,011.0000 | 3,099.0000 | 2.923 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 745.0000 | 791.0000 | 6.174 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 5,242.0000 | 5,320.0000 | 1.488 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 942.0000 | 995.0000 | 5.626 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 4,148.0000 | 4,231.0000 | 2.001 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 44.0000 | 45.0000 | 2.273 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 37.0000 | 39.0000 | 5.405 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 37.0000 | 39.0000 | 5.405 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 209.0000 | 178.0000 | (14.833) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 2,479.0000 | 2,563.0000 | 3.388 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.65 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 2,527.0000 | 2,612.0000 | 3.364 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 98.0000 | 85.0000 | (13.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 48.0000 | 48.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 2,719.0000 | 2,806.0000 | 3.200 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 5,043.0000 | 5,122.0000 | 1.567 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 9.40 | Put | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 46.0000 | 46.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.65 | Put | Currency Future | 4,247.0000 | 4,331.0000 | 1.978 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 61.0000 | 58.0000 | (4.918) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.45 | Put | Currency Future | 1,193.0000 | 1,254.0000 | 5.113 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,959.0000 | 2,037.0000 | 3.982 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.50 | Call | Currency Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 263.0000 | 224.0000 | (14.829) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 148.0000 | 126.0000 | (14.865) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 2,768.0000 | 2,855.0000 | 3.143 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.45 | Call | Currency Future | 161.0000 | 137.0000 | (14.907) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 16.50 | Put | Currency Future | 3,109.0000 | 3,197.0000 | 2.830 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 4,546.0000 | 4,628.0000 | 1.804 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.00 | Put | Currency Future | 822.0000 | 871.0000 | 5.961 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 10.90 | Put | Currency Future | 16.0000 | 4.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.55 | Put | Currency Future | 1,281.0000 | 1,343.0000 | 4.840 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.55 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.85 | Call | Currency Future | 46.0000 | 46.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.35 | Call | Currency Future | 175.0000 | 149.0000 | (14.857) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.20 | Call | Currency Future | 34.0000 | 37.0000 | 8.824 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.15 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.00 | Call | Currency Future | 239.0000 | 204.0000 | (14.644) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 7.90 | Call | Currency Future | 5,517.0000 | 5,433.0000 | (1.523) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.95 | Call | Currency Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 2,241.0000 | 2,322.0000 | 3.614 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.60 | Put | Currency Future | 1,325.0000 | 1,388.0000 | 4.755 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 4,744.0000 | 4,825.0000 | 1.707 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 5,640.0000 | 5,718.0000 | 1.383 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 2,241.0000 | 2,322.0000 | 3.614 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.35 | Put | Currency Future | 1,108.0000 | 1,166.0000 | 5.235 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.40 | Call | Currency Future | 28.0000 | 32.0000 | 14.286 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.25 | Put | Currency Future | 1,024.0000 | 1,080.0000 | 5.469 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 9.40 | Call | Currency Future | 4,021.0000 | 3,933.0000 | (2.189) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.85 | Call | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 58.0000 | 55.0000 | (5.172) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.95 | Call | Currency Future | 251.0000 | 213.0000 | (15.139) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.95 | Call | Currency Future | 107.0000 | 93.0000 | (13.084) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.20 | Put | Currency Future | 2,816.0000 | 2,904.0000 | 3.125 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 4,546.0000 | 4,628.0000 | 1.804 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.90 | Put | Currency Future | 3,504.0000 | 3,590.0000 | 2.454 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.75 | Put | Currency Future | 2,383.0000 | 2,467.0000 | 3.525 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.90 | Call | Currency Future | 263.0000 | 224.0000 | (14.829) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.75 | Put | Currency Future | 1,458.0000 | 1,525.0000 | 4.595 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.80 | Put | Currency Future | 3,405.0000 | 3,491.0000 | 2.526 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.50 | Put | Currency Future | 5,092.0000 | 5,171.0000 | 1.551 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 17.00 | Call | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.75 | Call | Currency Future | 50.0000 | 50.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.75 | Call | Currency Future | 126.0000 | 108.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.25 | Call | Currency Future | 32.0000 | 36.0000 | 12.500 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.50 | Call | Currency Future | 10.0000 | 4.0000 | (60.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.20 | Put | Currency Future | 983.0000 | 1,037.0000 | 5.493 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.00 | Put | Currency Future | 3,603.0000 | 3,688.0000 | 2.359 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 35.0000 | 38.0000 | 8.571 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.20 | Put | Currency Future | 318.0000 | 326.0000 | 2.516 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.90 | Put | Currency Future | 745.0000 | 791.0000 | 6.174 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.60 | Call | Currency Future | 142.0000 | 121.0000 | (14.789) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.80 | Put | Currency Future | 4,397.0000 | 4,479.0000 | 1.865 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.60 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.20 | Call | Currency Future | 200.0000 | 170.0000 | (15.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.90 | Call | Currency Future | 21.0000 | 23.0000 | 9.524 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.70 | Put | Currency Future | 2,335.0000 | 2,419.0000 | 3.597 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.65 | Put | Currency Future | 1,369.0000 | 1,433.0000 | 4.675 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.80 | Call | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.10 | Put | Currency Future | 5,690.0000 | 5,768.0000 | 1.371 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.20 | Put | Currency Future | 4,794.0000 | 4,874.0000 | 1.669 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.70 | Put | Currency Future | 3,306.0000 | 3,393.0000 | 2.632 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.35 | Call | Currency Future | 30.0000 | 33.0000 | 10.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.85 | Call | Currency Future | 275.0000 | 234.0000 | (14.909) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.50 | Call | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.45 | Call | Currency Future | 402.0000 | 347.0000 | (13.682) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.20 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.25 | Call | Currency Future | 191.0000 | 163.0000 | (14.660) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.45 | Put | Currency Future | 3,060.0000 | 3,148.0000 | 2.876 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.00 | Call | Currency Future | 40.0000 | 42.0000 | 5.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.85 | Put | Currency Future | 2,479.0000 | 2,563.0000 | 3.388 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.95 | Put | Currency Future | 1,640.0000 | 1,710.0000 | 4.268 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.40 | Put | Currency Future | 4,993.0000 | 5,072.0000 | 1.582 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.90 | Put | Currency Future | 5,490.0000 | 5,569.0000 | 1.439 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.20 | Call | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.70 | Call | Currency Future | 53.0000 | 52.0000 | (1.887) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 13.95 | Put | Currency Future | 783.0000 | 830.0000 | 6.003 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.65 | Call | Currency Future | 136.0000 | 116.0000 | (14.706) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 3,652.0000 | 3,737.0000 | 2.327 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.45 | Put | Currency Future | 435.0000 | 464.0000 | 6.667 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.40 | Call | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.85 | Put | Currency Future | 3,454.0000 | 3,540.0000 | 2.490 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.35 | Put | Currency Future | 2,962.0000 | 3,050.0000 | 2.971 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.10 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.40 | Put | Currency Future | 3,011.0000 | 3,099.0000 | 2.923 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 2,288.0000 | 2,370.0000 | 3.584 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.00 | Put | Currency Future | 4,595.0000 | 4,677.0000 | 1.785 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.90 | Put | Currency Future | 3,504.0000 | 3,590.0000 | 2.454 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 55.0000 | 53.0000 | (3.636) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.20 | Call | Currency Future | 536.0000 | 459.0000 | (14.366) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.60 | Put | Currency Future | 4,198.0000 | 4,281.0000 | 1.977 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.10 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 58.0000 | 55.0000 | (5.172) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.60 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.90 | Call | Currency Future | 21.0000 | 23.0000 | 9.524 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.20 | Call | Currency Future | 84.0000 | 75.0000 | (10.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 3,999.0000 | 4,083.0000 | 2.101 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 18.10 | Put | Currency Future | 4,695.0000 | 4,776.0000 | 1.725 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.10 | Put | Currency Future | 3,702.0000 | 3,787.0000 | 2.296 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.15 | Call | Currency Future | 209.0000 | 178.0000 | (14.833) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.70 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.35 | Put | Currency Future | 382.0000 | 400.0000 | 4.712 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.65 | Call | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.15 | Put | Currency Future | 942.0000 | 995.0000 | 5.626 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.30 | Put | Currency Future | 360.0000 | 374.0000 | 3.889 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 3,257.0000 | 3,344.0000 | 2.671 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.70 | Put | Currency Future | 4,297.0000 | 4,380.0000 | 1.932 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.40 | Call | Currency Future | 422.0000 | 364.0000 | (13.744) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.55 | Call | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 18.00 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.30 | Call | Currency Future | 477.0000 | 407.0000 | (14.675) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 3,208.0000 | 3,295.0000 | 2.712 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.40 | Put | Currency Future | 405.0000 | 431.0000 | 6.420 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.55 | Put | Currency Future | 3,158.0000 | 3,246.0000 | 2.787 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.25 | Put | Currency Future | 1,913.0000 | 1,990.0000 | 4.025 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.90 | Put | Currency Future | 4,496.0000 | 4,579.0000 | 1.846 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.30 | Put | Currency Future | 2,914.0000 | 3,001.0000 | 2.986 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.25 | Call | Currency Future | 81.0000 | 73.0000 | (9.877) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 3,652.0000 | 3,737.0000 | 2.327 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.45 | Call | Currency Future | 67.0000 | 62.0000 | (7.463) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.10 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.40 | Call | Currency Future | 28.0000 | 32.0000 | 14.286 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.55 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.30 | Call | Currency Future | 31.0000 | 34.0000 | 9.677 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.45 | Put | Currency Future | 2,099.0000 | 2,179.0000 | 3.811 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.05 | Put | Currency Future | 861.0000 | 911.0000 | 5.807 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 4,148.0000 | 4,231.0000 | 2.001 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 2,623.0000 | 2,709.0000 | 3.279 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.05 | Call | Currency Future | 229.0000 | 194.0000 | (15.284) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.65 | Call | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.05 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.25 | Call | Currency Future | 506.0000 | 433.0000 | (14.427) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 3,751.0000 | 3,836.0000 | 2.266 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.55 | Call | Currency Future | 366.0000 | 314.0000 | (14.208) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 2,623.0000 | 2,709.0000 | 3.279 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.15 | Call | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.85 | Put | Currency Future | 1,549.0000 | 1,617.0000 | 4.390 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 3,257.0000 | 3,344.0000 | 2.671 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 16.00 | Call | Currency Future | 40.0000 | 42.0000 | 5.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.35 | Put | Currency Future | 3,949.0000 | 4,033.0000 | 2.127 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.55 | Put | Currency Future | 498.0000 | 531.0000 | 6.627 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 15.20 | Put | Currency Future | 1,867.0000 | 1,942.0000 | 4.017 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.85 | Put | Currency Future | 708.0000 | 751.0000 | 6.073 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.25 | Put | Currency Future | 339.0000 | 350.0000 | 3.245 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 1,549.0000 | 1,617.0000 | 4.390 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 116.0000 | 100.0000 | (13.793) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 3,702.0000 | 3,787.0000 | 2.296 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.35 | Call | Currency Future | 449.0000 | 383.0000 | (14.699) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 3,751.0000 | 3,836.0000 | 2.266 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.20 | Put | Currency Future | 3,801.0000 | 3,885.0000 | 2.210 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.40 | Call | Currency Future | 422.0000 | 364.0000 | (13.744) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.30 | Call | Currency Future | 17.0000 | 17.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 13.40 | Put | Currency Future | 405.0000 | 431.0000 | 6.420 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.70 | Call | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 4,496.0000 | 4,579.0000 | 1.846 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.50 | Put | Currency Future | 4,098.0000 | 4,182.0000 | 2.050 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.60 | Put | Currency Future | 5,192.0000 | 5,271.0000 | 1.522 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.30 | Put | Currency Future | 3,900.0000 | 3,984.0000 | 2.154 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 18.70 | Put | Currency Future | 5,291.0000 | 5,370.0000 | 1.493 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 19.10 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 17.20 | Call | Currency Future | 18.0000 | 18.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 116.0000 | 100.0000 | (13.793) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.40 | Put | Currency Future | 1,151.0000 | 1,210.0000 | 5.126 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 1,594.0000 | 1,663.0000 | 4.329 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 1,730.0000 | 1,802.0000 | 4.162 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.00 | Call | Currency Future | 102.0000 | 89.0000 | (12.745) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.00 | Put | Currency Future | 1,685.0000 | 1,756.0000 | 4.214 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 98.0000 | 85.0000 | (13.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 112.0000 | 96.0000 | (14.286) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.40 | Call | Currency Future | 168.0000 | 143.0000 | (14.881) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.55 | Put | Currency Future | 1,281.0000 | 1,343.0000 | 4.840 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 121.0000 | 104.0000 | (14.050) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 1,503.0000 | 1,571.0000 | 4.524 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 148.0000 | 126.0000 | (14.865) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/06/12 | 14.70 | Put | Currency Future | 1,413.0000 | 1,479.0000 | 4.671 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/06/12 | 14.70 | Call | Currency Future | 131.0000 | 112.0000 | (14.504) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 3,999.0000 | 4,083.0000 | 2.101 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.65 | Call | Currency Future | 332.0000 | 284.0000 | (14.458) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.65 | Put | Currency Future | 565.0000 | 601.0000 | 6.372 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.55 | Put | Currency Future | 498.0000 | 531.0000 | 6.627 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.55 | Call | Currency Future | 366.0000 | 314.0000 | (14.208) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.35 | Put | Currency Future | 1,108.0000 | 1,166.0000 | 5.235 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.85 | Put | Currency Future | 708.0000 | 751.0000 | 6.073 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.30 | Put | Currency Future | 1,066.0000 | 1,123.0000 | 5.347 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.30 | Call | Currency Future | 183.0000 | 156.0000 | (14.754) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 13.85 | Call | Currency Future | 275.0000 | 234.0000 | (14.909) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/06/12 | 14.35 | Call | Currency Future | 175.0000 | 149.0000 | (14.857) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | | | Currency Future | 13.6193 | 13.5324 | (0.638) | 0.0000 | 0.0000 | 3,466 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,049.0000 | 2,114.0000 | 3.172 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 844.0000 | 885.0000 | 4.858 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 249.0000 | 233.0000 | (6.426) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 2,309.0000 | 2,377.0000 | 2.945 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,007.0000 | 2,071.0000 | 3.189 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 318.0000 | 297.0000 | (6.604) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 326.0000 | 304.0000 | (6.748) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 9.60 | Put | Currency Future | 22.0000 | 7.0000 | (68.182) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,530.0000 | 2,601.0000 | 2.806 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 8.10 | Call | Currency Future | 5,526.0000 | 5,434.0000 | (1.665) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,265.0000 | 2,333.0000 | 3.002 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 304.0000 | 284.0000 | (6.579) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,428.0000 | 1,484.0000 | 3.922 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 8.10 | Put | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,838.0000 | 1,900.0000 | 3.373 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 447.0000 | 416.0000 | (6.935) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.00 | Call | Currency Future | 599.0000 | 557.0000 | (7.012) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,265.0000 | 2,333.0000 | 3.002 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 945.0000 | 989.0000 | 4.656 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 284.0000 | 265.0000 | (6.690) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 284.0000 | 265.0000 | (6.690) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 278.0000 | 260.0000 | (6.475) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 7.65 | Put | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,049.0000 | 2,114.0000 | 3.172 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 663.0000 | 618.0000 | (6.787) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 19.65 | Put | Currency Future | 6,063.0000 | 6,177.0000 | 1.880 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 318.0000 | 297.0000 | (6.604) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 10.65 | Call | Currency Future | 3,016.0000 | 2,900.0000 | (3.846) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 357.0000 | 333.0000 | (6.723) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.30 | Put | Currency Future | 2,891.0000 | 2,966.0000 | 2.594 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 2,135.0000 | 2,201.0000 | 3.091 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 556.0000 | 517.0000 | (7.014) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 9.15 | Put | Currency Future | 16.0000 | 5.0000 | (68.750) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 556.0000 | 517.0000 | (7.014) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 9.15 | Call | Currency Future | 4,485.0000 | 4,387.0000 | (2.185) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,880.0000 | 1,943.0000 | 3.351 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.90 | Put | Currency Future | 911.0000 | 954.0000 | 4.720 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 10.65 | Put | Currency Future | 47.0000 | 17.0000 | (63.830) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 399.0000 | 371.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 350.0000 | 326.0000 | (6.857) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 408.0000 | 379.0000 | (7.108) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 630.0000 | 586.0000 | (6.984) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,086.0000 | 1,134.0000 | 4.420 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 7.65 | Call | Currency Future | 5,974.0000 | 5,883.0000 | (1.523) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.70 | Call | Currency Future | 427.0000 | 397.0000 | (7.026) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 614.0000 | 572.0000 | (6.840) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 12.15 | Call | Currency Future | 1,612.0000 | 1,536.0000 | (4.715) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,629.0000 | 1,689.0000 | 3.683 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.30 | Call | Currency Future | 211.0000 | 198.0000 | (6.161) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 11.10 | Call | Currency Future | 2,584.0000 | 2,469.0000 | (4.450) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,389.0000 | 1,443.0000 | 3.888 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.65 | Call | Currency Future | 183.0000 | 173.0000 | (5.464) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,468.0000 | 1,524.0000 | 3.815 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 326.0000 | 304.0000 | (6.748) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 458.0000 | 426.0000 | (6.987) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 19.65 | Call | Currency Future | 33.0000 | 59.0000 | 78.788 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,197.0000 | 1,248.0000 | 4.261 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/09/14 | 18.15 | Put | Currency Future | 4,629.0000 | 4,717.0000 | 1.901 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 516.0000 | 480.0000 | (6.977) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,671.0000 | 1,731.0000 | 3.591 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 12.60 | Call | Currency Future | 1,284.0000 | 1,214.0000 | (5.452) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 516.0000 | 480.0000 | (6.977) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.65 | Put | Currency Future | 3,214.0000 | 3,291.0000 | 2.396 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 437.0000 | 406.0000 | (7.094) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 980.0000 | 1,025.0000 | 4.592 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 12.15 | Put | Currency Future | 143.0000 | 153.0000 | 6.993 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,086.0000 | 1,134.0000 | 4.420 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 341.0000 | 318.0000 | (6.745) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 11.10 | Put | Currency Future | 65.0000 | 36.0000 | (44.615) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,197.0000 | 1,248.0000 | 4.261 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 18.15 | Call | Currency Future | 98.0000 | 100.0000 | 2.041 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.20 | Put | Currency Future | 1,922.0000 | 1,986.0000 | 3.330 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 311.0000 | 290.0000 | (6.752) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,350.0000 | 1,404.0000 | 4.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,589.0000 | 1,647.0000 | 3.650 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,007.0000 | 2,071.0000 | 3.189 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 2,397.0000 | 2,466.0000 | 2.879 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 12.60 | Put | Currency Future | 265.0000 | 282.0000 | 6.415 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 469.0000 | 436.0000 | (7.036) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 311.0000 | 290.0000 | (6.752) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,273.0000 | 1,325.0000 | 4.085 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 17.10 | Put | Currency Future | 3,631.0000 | 3,712.0000 | 2.231 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,235.0000 | 1,286.0000 | 4.130 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 408.0000 | 379.0000 | (7.108) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,221.0000 | 2,289.0000 | 3.062 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 17.10 | Call | Currency Future | 151.0000 | 145.0000 | (3.974) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.45 | Call | Currency Future | 480.0000 | 446.0000 | (7.083) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,092.0000 | 2,158.0000 | 3.155 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 390.0000 | 363.0000 | (6.923) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.85 | Call | Currency Future | 254.0000 | 238.0000 | (6.299) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 20.10 | Put | Currency Future | 6,505.0000 | 6,614.0000 | 1.676 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 437.0000 | 406.0000 | (7.094) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,589.0000 | 1,647.0000 | 3.650 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 492.0000 | 457.0000 | (7.114) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 18.60 | Call | Currency Future | 72.0000 | 84.0000 | 16.667 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,092.0000 | 2,158.0000 | 3.155 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 20.10 | Call | Currency Future | 24.0000 | 46.0000 | 91.667 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 1,311.0000 | 1,364.0000 | 4.043 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.95 | Call | Currency Future | 244.0000 | 228.0000 | (6.557) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 9.60 | Call | Currency Future | 4,041.0000 | 3,939.0000 | (2.524) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.95 | Put | Currency Future | 2,574.0000 | 2,646.0000 | 2.797 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,796.0000 | 1,857.0000 | 3.396 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.65 | Put | Currency Future | 748.0000 | 786.0000 | 5.080 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 18.60 | Put | Currency Future | 5,053.0000 | 5,152.0000 | 1.959 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.85 | Put | Currency Future | 2,485.0000 | 2,556.0000 | 2.857 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 365.0000 | 340.0000 | (6.849) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 570.0000 | 530.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,468.0000 | 1,524.0000 | 3.815 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 1,508.0000 | 1,565.0000 | 3.780 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 260.0000 | 243.0000 | (6.538) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 736.0000 | 686.0000 | (6.793) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 291.0000 | 271.0000 | (6.873) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 381.0000 | 355.0000 | (6.824) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.50 | Call | Currency Future | 780.0000 | 726.0000 | (6.923) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.40 | Put | Currency Future | 607.0000 | 638.0000 | 5.107 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 249.0000 | 233.0000 | (6.426) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 504.0000 | 468.0000 | (7.143) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 826.0000 | 770.0000 | (6.780) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.05 | Call | Currency Future | 234.0000 | 219.0000 | (6.410) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.05 | Put | Currency Future | 2,664.0000 | 2,737.0000 | 2.740 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 1,050.0000 | 1,097.0000 | 4.476 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 365.0000 | 340.0000 | (6.849) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.45 | Call | Currency Future | 803.0000 | 748.0000 | (6.849) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,796.0000 | 1,857.0000 | 3.396 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 717.0000 | 668.0000 | (6.834) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.55 | Put | Currency Future | 688.0000 | 722.0000 | 4.942 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 291.0000 | 271.0000 | (6.873) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 1,712.0000 | 1,773.0000 | 3.563 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.55 | Call | Currency Future | 758.0000 | 704.0000 | (7.124) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 2,709.0000 | 2,782.0000 | 2.695 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.75 | Call | Currency Future | 266.0000 | 249.0000 | (6.391) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,235.0000 | 1,286.0000 | 4.130 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 504.0000 | 468.0000 | (7.143) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.45 | Put | Currency Future | 633.0000 | 665.0000 | 5.055 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 260.0000 | 243.0000 | (6.538) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 630.0000 | 586.0000 | (6.984) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 1,123.0000 | 1,172.0000 | 4.363 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,441.0000 | 2,511.0000 | 2.868 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 542.0000 | 504.0000 | (7.011) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 2,178.0000 | 2,245.0000 | 3.076 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.90 | Put | Currency Future | 911.0000 | 954.0000 | 4.720 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 297.0000 | 277.0000 | (6.734) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 736.0000 | 686.0000 | (6.793) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.50 | Put | Currency Future | 660.0000 | 693.0000 | 5.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 717.0000 | 753.0000 | 5.021 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 492.0000 | 457.0000 | (7.114) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 877.0000 | 919.0000 | 4.789 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 2,352.0000 | 2,422.0000 | 2.976 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,221.0000 | 2,289.0000 | 3.062 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 272.0000 | 254.0000 | (6.618) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 1,050.0000 | 1,097.0000 | 4.476 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 229.0000 | 214.0000 | (6.550) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,273.0000 | 1,325.0000 | 4.085 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 570.0000 | 530.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 2,619.0000 | 2,691.0000 | 2.749 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 529.0000 | 492.0000 | (6.994) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,441.0000 | 2,511.0000 | 2.868 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,015.0000 | 1,061.0000 | 4.532 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 239.0000 | 224.0000 | (6.276) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 584.0000 | 543.0000 | (7.021) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,530.0000 | 2,601.0000 | 2.806 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,160.0000 | 1,209.0000 | 4.224 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 357.0000 | 333.0000 | (6.723) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 647.0000 | 602.0000 | (6.955) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,671.0000 | 1,731.0000 | 3.591 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,880.0000 | 1,943.0000 | 3.351 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 399.0000 | 371.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 717.0000 | 753.0000 | 5.021 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,629.0000 | 1,689.0000 | 3.683 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 350.0000 | 326.0000 | (6.857) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 447.0000 | 416.0000 | (6.935) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 334.0000 | 311.0000 | (6.886) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 1,964.0000 | 2,028.0000 | 3.259 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,428.0000 | 1,484.0000 | 3.922 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 373.0000 | 347.0000 | (6.971) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,754.0000 | 1,815.0000 | 3.478 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 390.0000 | 363.0000 | (6.923) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,838.0000 | 1,900.0000 | 3.373 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 1,548.0000 | 1,606.0000 | 3.747 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 417.0000 | 388.0000 | (6.954) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 877.0000 | 919.0000 | 4.789 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 647.0000 | 602.0000 | (6.955) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 584.0000 | 543.0000 | (7.021) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,015.0000 | 1,061.0000 | 4.532 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.75 | Put | Currency Future | 811.0000 | 851.0000 | 4.932 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.75 | Call | Currency Future | 681.0000 | 634.0000 | (6.902) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 844.0000 | 885.0000 | 4.858 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 663.0000 | 618.0000 | (6.787) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 458.0000 | 426.0000 | (6.987) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,389.0000 | 1,443.0000 | 3.888 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.70 | Put | Currency Future | 779.0000 | 818.0000 | 5.006 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/09/14 | 13.70 | Call | Currency Future | 699.0000 | 651.0000 | (6.867) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | | | Currency Future | 13.7979 | 13.7103 | (0.635) | 0.0000 | 0.0000 | 55 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.10 | Call | Currency Future | 602.0000 | 563.0000 | (6.478) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,519.0000 | 1,561.0000 | 2.765 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.85 | Put | Currency Future | 1,708.0000 | 1,754.0000 | 2.693 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.10 | Put | Currency Future | 1,904.0000 | 1,953.0000 | 2.574 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 895.0000 | 840.0000 | (6.145) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 862.0000 | 808.0000 | (6.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.20 | Call | Currency Future | 582.0000 | 545.0000 | (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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R 2009/12/14 | 14.60 | Call | Currency Future | 717.0000 | 671.0000 | (6.416) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.85 | Call | Currency Future | 656.0000 | 614.0000 | (6.402) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.70 | Put | Currency Future | 1,593.0000 | 1,637.0000 | 2.762 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 13.90 | Put | Currency Future | 1,032.0000 | 1,063.0000 | 3.004 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.60 | Put | Currency Future | 1,519.0000 | 1,561.0000 | 2.765 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.30 | Put | Currency Future | 1,302.0000 | 1,339.0000 | 2.842 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.80 | Put | Currency Future | 1,669.0000 | 1,715.0000 | 2.756 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.60 | Call | Currency Future | 717.0000 | 671.0000 | (6.416) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 13.90 | Call | Currency Future | 930.0000 | 873.0000 | (6.129) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.80 | Call | Currency Future | 667.0000 | 625.0000 | (6.297) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.20 | Put | Currency Future | 1,232.0000 | 1,268.0000 | 2.922 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.70 | Call | Currency Future | 691.0000 | 647.0000 | (6.368) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,164.0000 | 1,198.0000 | 2.921 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.20 | Put | Currency Future | 1,984.0000 | 2,034.0000 | 2.520 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.60 | Call | Currency Future | 508.0000 | 475.0000 | (6.496) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.30 | Call | Currency Future | 800.0000 | 750.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.00 | Put | Currency Future | 1,097.0000 | 1,130.0000 | 3.008 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.15 | Put | Currency Future | 1,944.0000 | 1,994.0000 | 2.572 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.90 | Call | Currency Future | 644.0000 | 603.0000 | (6.366) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.05 | Put | Currency Future | 1,130.0000 | 1,164.0000 | 3.009 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 730.0000 | 683.0000 | (6.438) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,198.0000 | 1,233.0000 | 2.922 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.60 | Put | Currency Future | 2,311.0000 | 2,365.0000 | 2.337 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 846.0000 | 793.0000 | (6.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 1,482.0000 | 1,523.0000 | 2.767 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 9.80 | Call | Currency Future | 4,041.0000 | 3,941.0000 | (2.475) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.00 | Call | Currency Future | 623.0000 | 583.0000 | (6.421) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 704.0000 | 659.0000 | (6.392) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 20.30 | Call | Currency Future | 122.0000 | 115.0000 | (5.738) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.00 | Put | Currency Future | 1,825.0000 | 1,873.0000 | 2.630 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.20 | Call | Currency Future | 830.0000 | 778.0000 | (6.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.05 | Call | Currency Future | 878.0000 | 824.0000 | (6.150) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.75 | Call | Currency Future | 679.0000 | 636.0000 | (6.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 20.30 | Put | Currency Future | 6,624.0000 | 6,705.0000 | 1.223 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 15.15 | Call | Currency Future | 592.0000 | 554.0000 | (6.419) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,556.0000 | 1,599.0000 | 2.763 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/12/14 | 8.30 | Call | Currency Future | 5,516.0000 | 5,422.0000 | (1.704) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,747.0000 | 1,793.0000 | 2.633 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.75 | Put | Currency Future | 1,631.0000 | 1,676.0000 | 2.759 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,000.0000 | 1,030.0000 | 3.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 948.0000 | 891.0000 | (6.013) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 8.30 | Put | Currency Future | 18.0000 | 12.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,373.0000 | 1,412.0000 | 2.840 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 17.30 | Call | Currency Future | 300.0000 | 279.0000 | (7.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.80 | Put | Currency Future | 2,478.0000 | 2,534.0000 | 2.260 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 771.0000 | 722.0000 | (6.355) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 785.0000 | 736.0000 | (6.242) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 17.30 | Put | Currency Future | 3,802.0000 | 3,869.0000 | 1.762 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 5,197.0000 | 5,272.0000 | 1.443 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,337.0000 | 1,375.0000 | 2.842 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.80 | Put | Currency Future | 969.0000 | 998.0000 | 2.993 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 18.80 | Call | Currency Future | 194.0000 | 182.0000 | (6.186) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.50 | Call | Currency Future | 743.0000 | 696.0000 | (6.326) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 771.0000 | 722.0000 | (6.355) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.25 | Call | Currency Future | 815.0000 | 764.0000 | (6.258) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.80 | Call | Currency Future | 476.0000 | 444.0000 | (6.723) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 1,032.0000 | 1,063.0000 | 3.004 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.80 | Call | Currency Future | 966.0000 | 908.0000 | (6.004) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 12.80 | Put | Currency Future | 456.0000 | 466.0000 | 2.193 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 878.0000 | 824.0000 | (6.150) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 12.80 | Call | Currency Future | 1,454.0000 | 1,376.0000 | (5.365) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.50 | Put | Currency Future | 1,445.0000 | 1,486.0000 | 2.837 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 851.0000 | 875.0000 | 2.820 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 11.30 | Call | Currency Future | 2,610.0000 | 2,505.0000 | (4.023) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,164.0000 | 1,198.0000 | 2.921 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 11.30 | Put | Currency Future | 112.0000 | 95.0000 | (15.179) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 986.0000 | 926.0000 | (6.085) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 9.80 | Put | Currency Future | 44.0000 | 31.0000 | (29.545) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.75 | Put | Currency Future | 938.0000 | 966.0000 | 2.985 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 1,049.0000 | 985.0000 | (6.101) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 930.0000 | 873.0000 | (6.129) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 862.0000 | 808.0000 | (6.265) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,373.0000 | 1,412.0000 | 2.840 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.25 | Put | Currency Future | 1,267.0000 | 1,303.0000 | 2.841 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,747.0000 | 1,793.0000 | 2.633 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,130.0000 | 1,164.0000 | 3.009 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.45 | Put | Currency Future | 1,409.0000 | 1,449.0000 | 2.839 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,337.0000 | 1,375.0000 | 2.842 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.45 | Call | Currency Future | 757.0000 | 709.0000 | (6.341) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 19.85 | Put | Currency Future | 6,199.0000 | 6,278.0000 | 1.274 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 10.85 | Call | Currency Future | 3,018.0000 | 2,912.0000 | (3.512) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 644.0000 | 603.0000 | (6.366) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 9.35 | Put | Currency Future | 35.0000 | 24.0000 | (31.429) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 1,028.0000 | 965.0000 | (6.128) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 9.35 | Call | Currency Future | 4,483.0000 | 4,385.0000 | (2.186) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 909.0000 | 934.0000 | 2.750 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 7.85 | Put | Currency Future | 13.0000 | 8.0000 | (38.462) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 7.85 | Call | Currency Future | 5,961.0000 | 5,869.0000 | (1.543) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 10.85 | Put | Currency Future | 70.0000 | 52.0000 | (25.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 1,007.0000 | 945.0000 | (6.157) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 880.0000 | 904.0000 | 2.727 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 12.35 | Call | Currency Future | 1,739.0000 | 1,656.0000 | (4.773) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.35 | Call | Currency Future | 554.0000 | 518.0000 | (6.498) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 19.85 | Call | Currency Future | 147.0000 | 139.0000 | (5.442) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 18.35 | Put | Currency Future | 4,774.0000 | 4,847.0000 | 1.529 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 785.0000 | 736.0000 | (6.242) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 12.35 | Put | Currency Future | 291.0000 | 295.0000 | 1.375 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 18.35 | Call | Currency Future | 222.0000 | 207.0000 | (6.757) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 16.85 | Call | Currency Future | 345.0000 | 321.0000 | (6.957) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.35 | Put | Currency Future | 2,106.0000 | 2,158.0000 | 2.469 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 16.85 | Put | Currency Future | 3,397.0000 | 3,461.0000 | 1.884 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 1,556.0000 | 1,599.0000 | 2.763 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.65 | Call | Currency Future | 704.0000 | 659.0000 | (6.392) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.05 | Call | Currency Future | 612.0000 | 573.0000 | (6.373) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 15.05 | Put | Currency Future | 1,864.0000 | 1,913.0000 | 2.629 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.95 | Put | Currency Future | 1,064.0000 | 1,096.0000 | 3.008 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.95 | Call | Currency Future | 633.0000 | 593.0000 | (6.319) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.95 | Put | Currency Future | 1,785.0000 | 1,833.0000 | 2.689 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 846.0000 | 793.0000 | (6.265) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,198.0000 | 1,233.0000 | 2.922 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.55 | Call | Currency Future | 730.0000 | 683.0000 | (6.438) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,000.0000 | 1,030.0000 | 3.000 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.95 | Call | Currency Future | 912.0000 | 857.0000 | (6.031) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 1,482.0000 | 1,523.0000 | 2.767 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 948.0000 | 891.0000 | (6.013) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | | | Currency Future | 14.0968 | 14.0205 | (0.541) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 8.60 | Call | Currency Future | 5,542.0000 | 5,447.0000 | (1.714) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 11.60 | Put | Currency Future | 263.0000 | 276.0000 | 4.943 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 14.35 | Put | Currency Future | 1,503.0000 | 1,547.0000 | 2.927 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 10.10 | Call | Currency Future | 4,090.0000 | 3,999.0000 | (2.225) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 14.35 | Call | Currency Future | 1,250.0000 | 1,217.0000 | (2.640) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 19.10 | Call | Currency Future | 424.0000 | 414.0000 | (2.358) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.60 | Put | Currency Future | 4,087.0000 | 4,149.0000 | 1.517 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 19.10 | Put | Currency Future | 5,427.0000 | 5,493.0000 | 1.216 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 20.60 | Put | Currency Future | 6,805.0000 | 6,874.0000 | 1.014 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 20.60 | Call | Currency Future | 302.0000 | 295.0000 | (2.318) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 8.60 | Put | Currency Future | 46.0000 | 27.0000 | (41.304) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.60 | Call | Currency Future | 584.0000 | 570.0000 | (2.397) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 15.30 | Call | Currency Future | 979.0000 | 954.0000 | (2.554) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 16.10 | Call | Currency Future | 810.0000 | 790.0000 | (2.469) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 15.30 | Put | Currency Future | 2,182.0000 | 2,234.0000 | 2.383 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 10.10 | Put | Currency Future | 93.0000 | 78.0000 | (16.129) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 16.10 | Put | Currency Future | 2,813.0000 | 2,869.0000 | 1.991 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 16.30 | Call | Currency Future | 774.0000 | 755.0000 | (2.455) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 11.60 | Call | Currency Future | 2,760.0000 | 2,697.0000 | (2.283) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.30 | Call | Currency Future | 625.0000 | 610.0000 | (2.400) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 13.10 | Put | Currency Future | 761.0000 | 791.0000 | 3.942 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.30 | Put | Currency Future | 3,828.0000 | 3,889.0000 | 1.594 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.50 | Put | Currency Future | 4,000.0000 | 4,062.0000 | 1.550 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 13.10 | Call | Currency Future | 1,758.0000 | 1,711.0000 | (2.673) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 16.30 | Put | Currency Future | 2,977.0000 | 3,035.0000 | 1.948 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 13.40 | Put | Currency Future | 920.0000 | 953.0000 | 3.587 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 18.30 | Call | Currency Future | 502.0000 | 489.0000 | (2.590) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R 2010/06/14 | 17.50 | Call | Currency Future | 597.0000 | 582.0000 | (2.513) | 0 | 0 | 11,194 |
| 20/04/2009 | £ / R 2010/06/14 | 14.30 | Call | Currency Future | 1,267.0000 | 1,234.0000 | (2.605) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.80 | Call | Currency Future | 1,449.0000 | 1,411.0000 | (2.622) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.40 | Call | Currency Future | 1,617.0000 | 1,574.0000 | (2.659) | 0 | 0 | 11,194 |
| 20/04/2009 | £ / R 2010/06/14 | 12.30 | Call | Currency Future | 2,236.0000 | 2,180.0000 | (2.504) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.30 | Put | Currency Future | 439.0000 | 459.0000 | 4.556 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.80 | Put | Currency Future | 1,152.0000 | 1,191.0000 | 3.385 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.85 | Call | Currency Future | 1,430.0000 | 1,393.0000 | (2.587) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.80 | Call | Currency Future | 1,915.0000 | 1,864.0000 | (2.663) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.95 | Call | Currency Future | 1,392.0000 | 1,356.0000 | (2.586) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.30 | Call | Currency Future | 1,662.0000 | 1,618.0000 | (2.647) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 15.35 | Call | Currency Future | 967.0000 | 943.0000 | (2.482) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.60 | Put | Currency Future | 1,673.0000 | 1,719.0000 | 2.750 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.30 | Put | Currency Future | 865.0000 | 898.0000 | 3.815 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.85 | Call | Currency Future | 1,887.0000 | 1,837.0000 | (2.650) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.80 | Put | Currency Future | 618.0000 | 643.0000 | 4.045 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.35 | Call | Currency Future | 1,639.0000 | 1,596.0000 | (2.624) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 18.30 | Put | Currency Future | 4,705.0000 | 4,769.0000 | 1.360 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.85 | Put | Currency Future | 641.0000 | 667.0000 | 4.056 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.30 | Put | Currency Future | 1,470.0000 | 1,513.0000 | 2.925 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.35 | Put | Currency Future | 455.0000 | 475.0000 | 4.396 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.60 | Call | Currency Future | 1,170.0000 | 1,139.0000 | (2.650) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.35 | Put | Currency Future | 892.0000 | 925.0000 | 3.700 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.85 | Put | Currency Future | 1,183.0000 | 1,222.0000 | 3.297 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 12.35 | Call | Currency Future | 2,201.0000 | 2,145.0000 | (2.544) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 16.35 | Call | Currency Future | 766.0000 | 747.0000 | (2.480) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 13.95 | Put | Currency Future | 1,245.0000 | 1,286.0000 | 3.293 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.10 | Put | Currency Future | 1,341.0000 | 1,382.0000 | 3.057 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.10 | Call | Currency Future | 1,338.0000 | 1,302.0000 | (2.691) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 15.35 | Put | Currency Future | 2,220.0000 | 2,272.0000 | 2.342 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 18.35 | Put | Currency Future | 4,750.0000 | 4,813.0000 | 1.326 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 16.35 | Put | Currency Future | 3,019.0000 | 3,076.0000 | 1.888 | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 14.15 | Call | Currency Future | 1,320.0000 | 1,285.0000 | (2.652) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 8.15 | Call | Currency Future | 5,984.0000 | 5,891.0000 | (1.554) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 17.35 | Call | Currency Future | 618.0000 | 603.0000 | (2.427) | 0 | 0 | 0 |
| 20/04/2009 | £ / R 2010/06/14 | 17.15 | Put | Currency Future | 3,700.0000 | 3,761.0000 | 1.649 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | £ / R | 2010/06/14 | 17.35 | Put | Currency Future | 3,871.0000 | 3,932.0000 | 1.576 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 18.65 | Call | Currency Future | 467.0000 | 455.0000 | (2.570) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 18.65 | Put | Currency Future | 5,020.0000 | 5,084.0000 | 1.275 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 17.15 | Call | Currency Future | 647.0000 | 631.0000 | (2.473) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 18.35 | Call | Currency Future | 496.0000 | 484.0000 | (2.419) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 15.65 | Put | Currency Future | 2,453.0000 | 2,507.0000 | 2.201 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 15.65 | Call | Currency Future | 900.0000 | 877.0000 | (2.556) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 12.65 | Put | Currency Future | 552.0000 | 575.0000 | 4.167 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 9.65 | Put | Currency Future | 68.0000 | 51.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 9.65 | Call | Currency Future | 4,515.0000 | 4,421.0000 | (2.082) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 11.15 | Call | Currency Future | 3,127.0000 | 3,060.0000 | (2.143) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 12.65 | Call | Currency Future | 1,999.0000 | 1,946.0000 | (2.651) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 11.15 | Put | Currency Future | 180.0000 | 190.0000 | 5.556 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 8.15 | Put | Currency Future | 38.0000 | 20.0000 | (47.368) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 20.15 | Put | Currency Future | 6,397.0000 | 6,465.0000 | 1.063 | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 20.15 | Call | Currency Future | 344.0000 | 336.0000 | (2.326) | 0 | 0 | 0 |
| 20/04/2009 | £ / R | 2010/06/14 | 14.15 | Put | Currency Future | 1,373.0000 | 1,414.0000 | 2.986 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | | | Currency Future | 11.8187 | 11.8479 | 0.247 | 11.8900 | 11.8200 | 21,113 |
| 20/04/2009 | € / R | 2009/06/12 | 15.05 | Call | Currency Future | 13.0000 | 8.0000 | (38.462) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.80 | Put | Currency Future | 2,032.0000 | 1,999.0000 | (1.624) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.40 | Put | Currency Future | 3,590.0000 | 3,556.0000 | (0.947) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.80 | Call | Currency Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.95 | Put | Currency Future | 3,145.0000 | 3,112.0000 | (1.049) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.80 | Call | Currency Future | 51.0000 | 47.0000 | (7.843) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.40 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.90 | Call | Currency Future | 123.0000 | 120.0000 | (2.439) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.10 | Put | Currency Future | 1,384.0000 | 1,353.0000 | (2.240) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.75 | Put | Currency Future | 1,985.0000 | 1,952.0000 | (1.662) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.10 | Put | Currency Future | 2,317.0000 | 2,284.0000 | (1.424) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.45 | Put | Currency Future | 820.0000 | 789.0000 | (3.780) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.90 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.60 | Put | Currency Future | 2,802.0000 | 2,768.0000 | (1.213) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 11.80 | Put | Currency Future | 355.0000 | 332.0000 | (6.479) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.80 | Put | Currency Future | 2,998.0000 | 2,964.0000 | (1.134) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.95 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 36.0000 | 31.0000 | (13.889) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.75 | Put | Currency Future | 1,072.0000 | 1,041.0000 | (2.892) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.25 | Call | Currency Future | 231.0000 | 231.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 1,204.0000 | 1,172.0000 | (2.658) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 38.0000 | 34.0000 | (10.526) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.75 | Call | Currency Future | 54.0000 | 50.0000 | (7.407) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.75 | Call | Currency Future | 141.0000 | 139.0000 | (1.418) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 2,607.0000 | 2,573.0000 | (1.304) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.35 | Put | Currency Future | 1,615.0000 | 1,583.0000 | (1.981) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 3,096.0000 | 3,063.0000 | (1.066) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 3,244.0000 | 3,210.0000 | (1.048) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 1,799.0000 | 1,767.0000 | (1.779) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 944.0000 | 913.0000 | (3.284) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.20 | Put | Currency Future | 3,392.0000 | 3,358.0000 | (1.002) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.35 | Call | Currency Future | 84.0000 | 81.0000 | (3.571) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 38.0000 | 34.0000 | (10.526) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 3,047.0000 | 3,014.0000 | (1.083) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,845.0000 | 1,813.0000 | (1.734) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 11.0000 | 6.0000 | (45.455) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 2,510.0000 | 2,476.0000 | (1.355) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 2,270.0000 | 2,236.0000 | (1.498) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 2,462.0000 | 2,428.0000 | (1.381) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.65 | Put | Currency Future | 2,851.0000 | 2,817.0000 | (1.193) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 220.0000 | 219.0000 | (0.455) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 2,365.0000 | 2,332.0000 | (1.395) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 2,949.0000 | 2,915.0000 | (1.153) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 45.0000 | 41.0000 | (8.889) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 3,096.0000 | 3,063.0000 | (1.066) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 2,607.0000 | 2,573.0000 | (1.304) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 34.0000 | 29.0000 | (14.706) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 134.0000 | 132.0000 | (1.493) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 2,414.0000 | 2,380.0000 | (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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R | 2009/06/12 | 13.90 | Put | Currency Future | 2,127.0000 | 2,093.0000 | (1.598) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.60 | Call | Currency Future | 163.0000 | 161.0000 | (1.227) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.20 | Put | Currency Future | 2,414.0000 | 2,380.0000 | (1.408) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.60 | Put | Currency Future | 3,788.0000 | 3,755.0000 | (0.871) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.25 | Put | Currency Future | 663.0000 | 633.0000 | (4.525) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.10 | Put | Currency Future | 1,384.0000 | 1,353.0000 | (2.240) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.05 | Put | Currency Future | 2,270.0000 | 2,236.0000 | (1.498) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.80 | Put | Currency Future | 1,116.0000 | 1,084.0000 | (2.867) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.50 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.30 | Put | Currency Future | 3,491.0000 | 3,457.0000 | (0.974) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 11.95 | Call | Currency Future | 318.0000 | 320.0000 | 0.629 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.90 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.40 | Put | Currency Future | 780.0000 | 749.0000 | (3.974) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.20 | Call | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.60 | Call | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 11.80 | Call | Currency Future | 373.0000 | 380.0000 | 1.877 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.30 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.90 | Call | Currency Future | 45.0000 | 41.0000 | (8.889) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.30 | Put | Currency Future | 2,510.0000 | 2,476.0000 | (1.355) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.50 | Call | Currency Future | 8.0000 | 4.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.85 | Call | Currency Future | 128.0000 | 126.0000 | (1.563) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.30 | Put | Currency Future | 3,491.0000 | 3,457.0000 | (0.974) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.40 | Call | Currency Future | 198.0000 | 197.0000 | (0.505) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.60 | Call | Currency Future | 64.0000 | 60.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.10 | Put | Currency Future | 2,317.0000 | 2,284.0000 | (1.424) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.50 | Put | Currency Future | 3,689.0000 | 3,656.0000 | (0.895) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 11.95 | Put | Currency Future | 449.0000 | 422.0000 | (6.013) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.05 | Put | Currency Future | 1,339.0000 | 1,307.0000 | (2.390) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 13.10 | Call | Currency Future | 103.0000 | 100.0000 | (2.913) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.60 | Put | Currency Future | 944.0000 | 913.0000 | (3.284) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.65 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.10 | Call | Currency Future | 36.0000 | 31.0000 | (13.889) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 15.30 | Call | Currency Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.85 | Put | Currency Future | 1,160.0000 | 1,128.0000 | (2.759) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.60 | Call | Currency Future | 163.0000 | 161.0000 | (1.227) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 14.50 | Put | Currency Future | 2,704.0000 | 2,671.0000 | (1.220) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 103.0000 | 100.0000 | (2.913) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 68.0000 | 65.0000 | (4.412) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.00 | Put | Currency Future | 1,294.0000 | 1,262.0000 | (2.473) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.00 | Put | Currency Future | 3,195.0000 | 3,161.0000 | (1.064) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 107.0000 | 105.0000 | (1.869) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.75 | Call | Currency Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 1,568.0000 | 1,537.0000 | (1.977) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 1,204.0000 | 1,172.0000 | (2.658) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 2,032.0000 | 1,999.0000 | (1.624) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 2,753.0000 | 2,719.0000 | (1.235) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 41.0000 | 36.0000 | (12.195) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 123.0000 | 120.0000 | (2.439) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 2,802.0000 | 2,768.0000 | (1.213) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 6.25 | Call | Currency Future | 5,569.0000 | 5,598.0000 | 0.521 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 34.0000 | 29.0000 | (14.706) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.00 | Call | Currency Future | 112.0000 | 110.0000 | (1.786) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 80.0000 | 78.0000 | (2.500) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 2,656.0000 | 2,622.0000 | (1.280) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 43.0000 | 38.0000 | (11.628) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 1,662.0000 | 1,630.0000 | (1.925) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 2,998.0000 | 2,964.0000 | (1.134) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 2,365.0000 | 2,332.0000 | (1.395) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 701.0000 | 671.0000 | (4.280) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.00 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 57.0000 | 53.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 16.0000 | 11.0000 | (31.250) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.95 | Put | Currency Future | 2,174.0000 | 2,140.0000 | (1.564) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 1,116.0000 | 1,084.0000 | (2.867) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.40 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 1,938.0000 | 1,905.0000 | (1.703) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 2,127.0000 | 2,093.0000 | (1.598) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.10 | Put | Currency Future | 3,293.0000 | 3,260.0000 | (1.002) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 99.0000 | 96.0000 | (3.030) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 51.0000 | 47.0000 | (7.843) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 7.40 | Call | Currency Future | 4,419.0000 | 4,448.0000 | 0.656 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 2,559.0000 | 2,525.0000 | (1.329) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 1,892.0000 | 1,859.0000 | (1.744) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 5.90 | Call | Currency Future | 5,919.0000 | 5,948.0000 | 0.490 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 1,799.0000 | 1,767.0000 | (1.779) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 5.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 68.0000 | 65.0000 | (4.412) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.95 | Put | Currency Future | 1,249.0000 | 1,217.0000 | (2.562) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.45 | Call | Currency Future | 76.0000 | 73.0000 | (3.947) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 1,430.0000 | 1,398.0000 | (2.238) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 2,222.0000 | 2,188.0000 | (1.530) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.45 | Put | Currency Future | 1,707.0000 | 1,675.0000 | (1.875) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,845.0000 | 1,813.0000 | (1.734) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 134.0000 | 132.0000 | (1.493) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 64.0000 | 60.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.95 | Call | Currency Future | 117.0000 | 115.0000 | (1.709) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 60.0000 | 57.0000 | (5.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.20 | Call | Currency Future | 95.0000 | 92.0000 | (3.158) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.45 | Call | Currency Future | 189.0000 | 187.0000 | (1.058) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 8.90 | Call | Currency Future | 2,920.0000 | 2,948.0000 | 0.959 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.70 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 87.0000 | 85.0000 | (2.299) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 14.70 | Put | Currency Future | 2,900.0000 | 2,866.0000 | (1.172) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 1,568.0000 | 1,537.0000 | (1.977) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 48.0000 | 44.0000 | (8.333) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 10.75 | Call | Currency Future | 1,125.0000 | 1,126.0000 | 0.089 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 87.0000 | 85.0000 | (2.299) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 2,079.0000 | 2,046.0000 | (1.587) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 9.25 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/06/12 | 9.25 | Call | Currency Future | 2,571.0000 | 2,598.0000 | 1.050 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 107.0000 | 105.0000 | (1.869) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 7.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 8.90 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 1,339.0000 | 1,307.0000 | (2.390) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 7.75 | Call | Currency Future | 4,069.0000 | 4,098.0000 | 0.713 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 10.75 | Put | Currency Future | 56.0000 | 28.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.20 | Put | Currency Future | 1,476.0000 | 1,444.0000 | (2.168) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.35 | Call | Currency Future | 84.0000 | 81.0000 | (3.571) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 1,430.0000 | 1,398.0000 | (2.238) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.25 | Call | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 80.0000 | 78.0000 | (2.500) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 16.75 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 6.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 18.25 | Put | Currency Future | 6,432.0000 | 6,402.0000 | (0.466) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 1,662.0000 | 1,630.0000 | (1.925) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 18.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.25 | Put | Currency Future | 1,522.0000 | 1,490.0000 | (2.102) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 16.75 | Put | Currency Future | 4,933.0000 | 4,902.0000 | (0.628) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.25 | Call | Currency Future | 91.0000 | 88.0000 | (3.297) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 15.25 | Put | Currency Future | 3,441.0000 | 3,408.0000 | (0.959) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 99.0000 | 96.0000 | (3.030) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 128.0000 | 126.0000 | (1.563) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.70 | Call | Currency Future | 427.0000 | 430.0000 | 0.703 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.35 | Put | Currency Future | 1,615.0000 | 1,583.0000 | (1.981) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 1,160.0000 | 1,128.0000 | (2.759) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 588.0000 | 559.0000 | (4.932) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 257.0000 | 257.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 902.0000 | 871.0000 | (3.437) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.00 | Call | Currency Future | 301.0000 | 302.0000 | 0.332 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 60.0000 | 57.0000 | (5.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.90 | Call | Currency Future | 335.0000 | 338.0000 | 0.896 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.90 | Put | Currency Future | 416.0000 | 390.0000 | (6.250) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 482.0000 | 455.0000 | (5.602) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 1,892.0000 | 1,859.0000 | (1.744) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.75 | Call | Currency Future | 400.0000 | 405.0000 | 1.250 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 986.0000 | 955.0000 | (3.144) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 155.0000 | 153.0000 | (1.290) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 1,938.0000 | 1,905.0000 | (1.703) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 354.0000 | 357.0000 | 0.847 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.70 | Put | Currency Future | 308.0000 | 283.0000 | (8.117) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 171.0000 | 169.0000 | (1.170) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 57.0000 | 53.0000 | (7.018) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 385.0000 | 359.0000 | (6.753) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.75 | Put | Currency Future | 331.0000 | 307.0000 | (7.251) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.50 | Call | Currency Future | 72.0000 | 69.0000 | (4.167) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.35 | Call | Currency Future | 209.0000 | 208.0000 | (0.478) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 13.50 | Put | Currency Future | 1,753.0000 | 1,721.0000 | (1.825) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 385.0000 | 359.0000 | (6.753) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.50 | Put | Currency Future | 861.0000 | 830.0000 | (3.600) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 517.0000 | 488.0000 | (5.609) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.50 | Call | Currency Future | 179.0000 | 178.0000 | (0.559) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 155.0000 | 153.0000 | (1.290) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.70 | Call | Currency Future | 148.0000 | 146.0000 | (1.351) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.70 | Put | Currency Future | 1,029.0000 | 998.0000 | (3.013) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 986.0000 | 955.0000 | (3.144) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 740.0000 | 710.0000 | (4.054) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 902.0000 | 871.0000 | (3.437) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 10.40 | Call | Currency Future | 1,444.0000 | 1,455.0000 | 0.762 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 285.0000 | 286.0000 | 0.351 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 354.0000 | 357.0000 | 0.847 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.65 | Put | Currency Future | 287.0000 | 259.0000 | (9.756) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 171.0000 | 169.0000 | (1.170) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 17.90 | Put | Currency Future | 6,082.0000 | 6,052.0000 | (0.493) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 11.65 | Call | Currency Future | 455.0000 | 457.0000 | 0.440 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 257.0000 | 257.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 17.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 517.0000 | 488.0000 | (5.609) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 16.40 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 588.0000 | 559.0000 | (4.932) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 10.40 | Put | Currency Future | 25.0000 | 7.0000 | (72.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 285.0000 | 286.0000 | 0.351 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R | 2009/06/12 | 16.40 | Put | Currency Future | 4,584.0000 | 4,553.0000 | (0.676) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.40 | Call | Currency Future | 198.0000 | 197.0000 | (0.505) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.10 | Put | Currency Future | 552.0000 | 523.0000 | (5.254) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.40 | Put | Currency Future | 780.0000 | 749.0000 | (3.974) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.30 | Call | Currency Future | 220.0000 | 219.0000 | (0.455) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.10 | Call | Currency Future | 271.0000 | 271.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 740.0000 | 710.0000 | (4.054) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 209.0000 | 208.0000 | (0.478) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.30 | Put | Currency Future | 701.0000 | 671.0000 | (4.280) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.20 | Put | Currency Future | 625.0000 | 595.0000 | (4.800) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.10 | Call | Currency Future | 271.0000 | 271.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.10 | Put | Currency Future | 552.0000 | 523.0000 | (5.254) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/06/12 | 12.20 | Call | Currency Future | 244.0000 | 243.0000 | (0.410) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | | | Currency Future | 11.9920 | 12.0197 | 0.231 | 12.0900 | 12.0900 | 863 |
| 20/04/2009 | € / R | 2009/09/14 | 14.25 | Put | Currency Future | 2,461.0000 | 2,428.0000 | (1.341) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.20 | Put | Currency Future | 2,417.0000 | 2,383.0000 | (1.407) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.15 | Put | Currency Future | 746.0000 | 718.0000 | (3.753) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.40 | Put | Currency Future | 920.0000 | 890.0000 | (3.261) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,634.0000 | 1,601.0000 | (2.020) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 11.90 | Put | Currency Future | 589.0000 | 565.0000 | (4.075) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 292.0000 | 286.0000 | (2.055) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 257.0000 | 251.0000 | (2.335) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.15 | Call | Currency Future | 588.0000 | 588.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.80 | Call | Currency Future | 415.0000 | 411.0000 | (0.964) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.40 | Call | Currency Future | 512.0000 | 510.0000 | (0.391) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 11.90 | Call | Currency Future | 681.0000 | 685.0000 | 0.587 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.15 | Put | Currency Future | 2,372.0000 | 2,338.0000 | (1.433) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.60 | Call | Currency Future | 460.0000 | 457.0000 | (0.652) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.05 | Call | Currency Future | 367.0000 | 362.0000 | (1.362) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.05 | Put | Currency Future | 2,283.0000 | 2,250.0000 | (1.445) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.65 | Call | Currency Future | 448.0000 | 445.0000 | (0.670) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.85 | Call | Currency Future | 405.0000 | 400.0000 | (1.235) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.15 | Call | Currency Future | 214.0000 | 208.0000 | (2.804) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.80 | Put | Currency Future | 2,065.0000 | 2,031.0000 | (1.646) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.15 | Call | Currency Future | 350.0000 | 344.0000 | (1.714) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R | 2009/09/14 | 12.05 | Call | Currency Future | 622.0000 | 623.0000 | 0.161 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.55 | Put | Currency Future | 1,850.0000 | 1,816.0000 | (1.838) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.60 | Put | Currency Future | 1,068.0000 | 1,037.0000 | (2.903) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.75 | Put | Currency Future | 1,184.0000 | 1,152.0000 | (2.703) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.05 | Call | Currency Future | 225.0000 | 219.0000 | (2.667) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 526.0000 | 524.0000 | (0.380) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.65 | Put | Currency Future | 1,106.0000 | 1,075.0000 | (2.803) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.30 | Call | Currency Future | 326.0000 | 320.0000 | (1.840) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.20 | Put | Currency Future | 780.0000 | 752.0000 | (3.590) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.25 | Call | Currency Future | 203.0000 | 198.0000 | (2.463) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.00 | Put | Currency Future | 648.0000 | 622.0000 | (4.012) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,634.0000 | 1,601.0000 | (2.020) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.75 | Call | Currency Future | 426.0000 | 422.0000 | (0.939) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.15 | Put | Currency Future | 1,508.0000 | 1,475.0000 | (2.188) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.00 | Call | Currency Future | 640.0000 | 642.0000 | 0.313 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.30 | Call | Currency Future | 326.0000 | 320.0000 | (1.840) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.20 | Call | Currency Future | 572.0000 | 571.0000 | (0.175) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.30 | Put | Currency Future | 2,506.0000 | 2,473.0000 | (1.317) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.85 | Put | Currency Future | 3,009.0000 | 2,977.0000 | (1.063) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 312.0000 | 306.0000 | (1.923) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.10 | Put | Currency Future | 713.0000 | 686.0000 | (3.787) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 257.0000 | 251.0000 | (2.335) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.85 | Call | Currency Future | 151.0000 | 146.0000 | (3.311) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 1,720.0000 | 1,686.0000 | (1.977) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.10 | Call | Currency Future | 605.0000 | 605.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.50 | Call | Currency Future | 179.0000 | 174.0000 | (2.793) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.10 | Call | Currency Future | 220.0000 | 214.0000 | (2.727) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 526.0000 | 524.0000 | (0.380) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.00 | Put | Currency Future | 1,384.0000 | 1,351.0000 | (2.384) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 2,596.0000 | 2,563.0000 | (1.271) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.20 | Put | Currency Future | 1,550.0000 | 1,516.0000 | (2.194) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.85 | Put | Currency Future | 1,263.0000 | 1,231.0000 | (2.534) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.40 | Call | Currency Future | 188.0000 | 183.0000 | (2.660) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.20 | Call | Currency Future | 342.0000 | 336.0000 | (1.754) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.75 | Call | Currency Future | 264.0000 | 258.0000 | (2.273) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 14.30 | Call | Currency Future | 198.0000 | 192.0000 | (3.030) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 2,328.0000 | 2,294.0000 | (1.460) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.55 | Put | Currency Future | 1,030.0000 | 1,000.0000 | (2.913) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 605.0000 | 605.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 2,239.0000 | 2,205.0000 | (1.519) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 2,687.0000 | 2,654.0000 | (1.228) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.55 | Call | Currency Future | 472.0000 | 469.0000 | (0.636) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 713.0000 | 686.0000 | (3.787) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 231.0000 | 225.0000 | (2.597) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 2,328.0000 | 2,294.0000 | (1.460) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 884.0000 | 855.0000 | (3.281) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 376.0000 | 371.0000 | (1.330) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,425.0000 | 1,392.0000 | (2.316) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.60 | Call | Currency Future | 171.0000 | 165.0000 | (3.509) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,937.0000 | 1,902.0000 | (1.807) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,065.0000 | 2,031.0000 | (1.646) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 884.0000 | 855.0000 | (3.281) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 7.90 | Put | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 2,022.0000 | 1,988.0000 | (1.682) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 220.0000 | 214.0000 | (2.727) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 9.40 | Call | Currency Future | 2,621.0000 | 2,633.0000 | 0.458 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,152.0000 | 2,118.0000 | (1.580) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.60 | Put | Currency Future | 2,779.0000 | 2,746.0000 | (1.187) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 9.40 | Put | Currency Future | 29.0000 | 13.0000 | (55.172) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 10.90 | Call | Currency Future | 1,251.0000 | 1,275.0000 | 1.918 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,223.0000 | 1,191.0000 | (2.617) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 10.90 | Put | Currency Future | 159.0000 | 155.0000 | (2.516) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 244.0000 | 237.0000 | (2.869) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 209.0000 | 203.0000 | (2.871) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,508.0000 | 1,475.0000 | (2.188) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 18.40 | Put | Currency Future | 6,423.0000 | 6,398.0000 | (0.389) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 350.0000 | 344.0000 | (1.714) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 2,195.0000 | 2,162.0000 | (1.503) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 1,720.0000 | 1,686.0000 | (1.977) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 7.90 | Call | Currency Future | 4,097.0000 | 4,121.0000 | 0.586 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 18.40 | Call | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 448.0000 | 445.0000 | (0.670) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 312.0000 | 306.0000 | (1.923) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 16.90 | Call | Currency Future | 44.0000 | 48.0000 | 9.091 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 279.0000 | 272.0000 | (2.509) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 16.90 | Put | Currency Future | 4,952.0000 | 4,928.0000 | (0.485) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,106.0000 | 1,075.0000 | (2.803) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 358.0000 | 353.0000 | (1.397) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 15.40 | Call | Currency Future | 112.0000 | 110.0000 | (1.786) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 237.0000 | 231.0000 | (2.532) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.05 | Put | Currency Future | 680.0000 | 653.0000 | (3.971) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 1,807.0000 | 1,773.0000 | (1.882) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 1,466.0000 | 1,433.0000 | (2.251) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 15.40 | Put | Currency Future | 3,520.0000 | 3,490.0000 | (0.852) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 746.0000 | 718.0000 | (3.753) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 6.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 588.0000 | 588.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 299.0000 | 292.0000 | (2.341) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 319.0000 | 313.0000 | (1.881) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 6.40 | Call | Currency Future | 5,592.0000 | 5,620.0000 | 0.501 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 292.0000 | 286.0000 | (2.055) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 1,763.0000 | 1,729.0000 | (1.929) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 286.0000 | 280.0000 | (2.098) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,894.0000 | 1,860.0000 | (1.795) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 305.0000 | 299.0000 | (1.967) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 319.0000 | 313.0000 | (1.881) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,677.0000 | 1,643.0000 | (2.027) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 279.0000 | 272.0000 | (2.509) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 1,850.0000 | 1,816.0000 | (1.838) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,937.0000 | 1,902.0000 | (1.807) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 250.0000 | 244.0000 | (2.400) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.25 | Put | Currency Future | 1,592.0000 | 1,558.0000 | (2.136) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,677.0000 | 1,643.0000 | (2.027) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,152.0000 | 2,118.0000 | (1.580) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 1,979.0000 | 1,945.0000 | (1.718) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,425.0000 | 1,392.0000 | (2.316) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 367.0000 | 362.0000 | (1.362) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 2,596.0000 | 2,563.0000 | (1.271) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 334.0000 | 328.0000 | (1.796) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,506.0000 | 2,473.0000 | (1.317) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 271.0000 | 265.0000 | (2.214) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 198.0000 | 192.0000 | (3.030) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 188.0000 | 183.0000 | (2.660) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 244.0000 | 237.0000 | (2.869) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,894.0000 | 1,860.0000 | (1.795) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,108.0000 | 2,074.0000 | (1.613) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 1,303.0000 | 1,270.0000 | (2.533) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 395.0000 | 390.0000 | (1.266) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 415.0000 | 411.0000 | (0.964) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 437.0000 | 433.0000 | (0.915) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.70 | Put | Currency Future | 1,145.0000 | 1,113.0000 | (2.795) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 286.0000 | 280.0000 | (2.098) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,223.0000 | 1,191.0000 | (2.617) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 16.60 | Call | Currency Future | 54.0000 | 58.0000 | 7.407 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 18.10 | Call | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 6.10 | Call | Currency Future | 5,892.0000 | 5,920.0000 | 0.475 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 7.60 | Call | Currency Future | 4,396.0000 | 4,421.0000 | 0.569 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 7.60 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 9.10 | Call | Currency Future | 2,914.0000 | 2,928.0000 | 0.480 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 16.60 | Put | Currency Future | 4,662.0000 | 4,639.0000 | (0.493) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 15.10 | Put | Currency Future | 3,243.0000 | 3,210.0000 | (1.018) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 15.10 | Call | Currency Future | 135.0000 | 130.0000 | (3.704) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 10.60 | Put | Currency Future | 89.0000 | 89.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 18.10 | Put | Currency Future | 6,127.0000 | 6,102.0000 | (0.408) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 9.10 | Put | Currency Future | 22.0000 | 8.0000 | (63.636) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 10.60 | Call | Currency Future | 1,481.0000 | 1,509.0000 | 1.891 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,068.0000 | 1,037.0000 | (2.903) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.60 | Call | Currency Future | 460.0000 | 457.0000 | (0.652) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.45 | Put | Currency Future | 956.0000 | 926.0000 | (3.138) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.50 | Put | Currency Future | 993.0000 | 963.0000 | (3.021) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.25 | Call | Currency Future | 556.0000 | 555.0000 | (0.180) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.30 | Call | Currency Future | 541.0000 | 539.0000 | (0.370) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/09/14 | 12.25 | Put | Currency Future | 814.0000 | 785.0000 | (3.563) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R | 2009/09/14 | 12.50 | Call | Currency Future | 485.0000 | 482.0000 | (0.619) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.30 | Put | Currency Future | 849.0000 | 820.0000 | (3.416) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.45 | Call | Currency Future | 498.0000 | 496.0000 | (0.402) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,303.0000 | 1,270.0000 | (2.533) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.85 | Put | Currency Future | 2,108.0000 | 2,074.0000 | (1.613) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.85 | Call | Currency Future | 250.0000 | 244.0000 | (2.400) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.95 | Put | Currency Future | 1,343.0000 | 1,311.0000 | (2.383) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.95 | Call | Currency Future | 385.0000 | 380.0000 | (1.299) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.85 | Put | Currency Future | 1,263.0000 | 1,231.0000 | (2.534) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 395.0000 | 390.0000 | (1.266) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 12.85 | Call | Currency Future | 405.0000 | 400.0000 | (1.235) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 1,466.0000 | 1,433.0000 | (2.251) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/09/14 | 13.10 | Call | Currency Future | 358.0000 | 353.0000 | (1.397) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | | | Currency Future | 12.1448 | 12.1702 | 0.209 | 0.0000 | 0.0000 | 120 |
| 20/04/2009 | € / R | 2009/12/14 | 10.45 | Put | Currency Future | 142.0000 | 131.0000 | (7.746) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.80 | Put | Currency Future | 1,299.0000 | 1,277.0000 | (1.694) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 18.25 | Put | Currency Future | 6,204.0000 | 6,178.0000 | (0.419) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.90 | Put | Currency Future | 1,375.0000 | 1,352.0000 | (1.673) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 18.25 | Call | Currency Future | 99.0000 | 99.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.10 | Call | Currency Future | 575.0000 | 577.0000 | 0.348 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.90 | Call | Currency Future | 619.0000 | 623.0000 | 0.646 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 10.45 | Call | Currency Future | 1,836.0000 | 1,851.0000 | 0.817 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.60 | Call | Currency Future | 696.0000 | 701.0000 | 0.718 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,938.0000 | 1,912.0000 | (1.342) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.85 | Call | Currency Future | 631.0000 | 635.0000 | 0.634 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.15 | Call | Currency Future | 838.0000 | 848.0000 | 1.193 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.95 | Put | Currency Future | 1,413.0000 | 1,390.0000 | (1.628) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.15 | Put | Currency Future | 844.0000 | 827.0000 | (2.014) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.65 | Call | Currency Future | 334.0000 | 331.0000 | (0.898) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.55 | Call | Currency Future | 710.0000 | 716.0000 | 0.845 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.95 | Call | Currency Future | 608.0000 | 611.0000 | 0.493 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.90 | Put | Currency Future | 1,375.0000 | 1,352.0000 | (1.673) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.80 | Call | Currency Future | 643.0000 | 647.0000 | 0.622 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.30 | Call | Currency Future | 787.0000 | 795.0000 | 1.017 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.90 | Call | Currency Future | 619.0000 | 623.0000 | 0.646 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,530.0000 | 1,507.0000 | (1.503) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 942.0000 | 924.0000 | (1.911) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,336.0000 | 1,315.0000 | (1.572) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 483.0000 | 482.0000 | (0.207) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,151.0000 | 1,131.0000 | (1.738) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.00 | Put | Currency Future | 1,452.0000 | 1,429.0000 | (1.584) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 585.0000 | 588.0000 | 0.513 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 535.0000 | 536.0000 | 0.187 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.25 | Put | Currency Future | 909.0000 | 891.0000 | (1.980) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,188.0000 | 1,167.0000 | (1.768) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,080.0000 | 1,061.0000 | (1.759) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 725.0000 | 731.0000 | 0.828 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.25 | Call | Currency Future | 804.0000 | 812.0000 | 0.995 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 755.0000 | 762.0000 | 0.927 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 554.0000 | 556.0000 | 0.361 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 771.0000 | 778.0000 | 0.908 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 682.0000 | 687.0000 | 0.733 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.55 | Put | Currency Future | 1,115.0000 | 1,096.0000 | (1.704) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 976.0000 | 958.0000 | (1.844) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,491.0000 | 1,468.0000 | (1.543) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 1,610.0000 | 1,586.0000 | (1.491) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,010.0000 | 992.0000 | (1.782) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 696.0000 | 701.0000 | 0.718 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,690.0000 | 1,666.0000 | (1.420) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,151.0000 | 1,131.0000 | (1.738) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 517.0000 | 517.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.15 | Call | Currency Future | 1,322.0000 | 1,345.0000 | 1.740 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 174.0000 | 171.0000 | (1.724) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 328.0000 | 325.0000 | (0.915) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 556.0000 | 547.0000 | (1.619) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 1,896.0000 | 1,870.0000 | (1.371) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 917.0000 | 929.0000 | 1.309 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.65 | Call | Currency Future | 1,051.0000 | 1,067.0000 | 1.522 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 491.0000 | 491.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.00 | Call | Currency Future | 596.0000 | 599.0000 | 0.503 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 457.0000 | 451.0000 | (1.313) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 2,840.0000 | 2,811.0000 | (1.021) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 1,668.0000 | 1,691.0000 | 1.379 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 1,772.0000 | 1,747.0000 | (1.411) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 3,654.0000 | 3,624.0000 | (0.821) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.95 | Call | Currency Future | 1,449.0000 | 1,474.0000 | 1.725 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 526.0000 | 526.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 51.0000 | 30.0000 | (41.176) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 18.55 | Call | Currency Future | 86.0000 | 86.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 6,491.0000 | 6,466.0000 | (0.385) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,107.0000 | 2,080.0000 | (1.281) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 475.0000 | 474.0000 | (0.211) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 419.0000 | 417.0000 | (0.477) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 1,980.0000 | 1,954.0000 | (1.313) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 2,646.0000 | 2,650.0000 | 0.151 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.75 | Put | Currency Future | 2,929.0000 | 2,900.0000 | (0.990) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,190.0000 | 2,163.0000 | (1.233) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.95 | Put | Currency Future | 254.0000 | 254.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,055.0000 | 5,027.0000 | (0.554) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 722.0000 | 709.0000 | (1.801) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 435.0000 | 433.0000 | (0.460) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 249.0000 | 244.0000 | (2.008) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,317.0000 | 2,289.0000 | (1.208) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 150.0000 | 147.0000 | (2.000) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 435.0000 | 433.0000 | (0.460) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,731.0000 | 1,706.0000 | (1.444) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 1,384.0000 | 1,409.0000 | 1.806 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.85 | Put | Currency Future | 3,018.0000 | 2,989.0000 | (0.961) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,275.0000 | 2,247.0000 | (1.231) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 526.0000 | 526.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 290.0000 | 288.0000 | (0.690) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.10 | Call | Currency Future | 404.0000 | 402.0000 | (0.495) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,731.0000 | 1,706.0000 | (1.444) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,190.0000 | 2,163.0000 | (1.233) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 1,896.0000 | 1,870.0000 | (1.371) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 412.0000 | 409.0000 | (0.728) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 313.0000 | 309.0000 | (1.278) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R 2009/12/14 | 14.10 | Put | Currency Future | 2,360.0000 | 2,332.0000 | (1.186) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 1,980.0000 | 1,954.0000 | (1.313) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,491.0000 | 1,468.0000 | (1.543) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 1,855.0000 | 1,829.0000 | (1.402) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 324.0000 | 320.0000 | (1.235) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,107.0000 | 2,080.0000 | (1.281) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 483.0000 | 482.0000 | (0.207) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 451.0000 | 450.0000 | (0.222) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 1,938.0000 | 1,912.0000 | (1.342) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,530.0000 | 1,507.0000 | (1.503) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 575.0000 | 577.0000 | 0.348 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,148.0000 | 2,121.0000 | (1.257) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 491.0000 | 491.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 11.45 | Call | Currency Future | 1,152.0000 | 1,171.0000 | 1.649 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.70 | Call | Currency Future | 467.0000 | 466.0000 | (0.214) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 443.0000 | 441.0000 | (0.451) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.70 | Put | Currency Future | 2,023.0000 | 1,996.0000 | (1.335) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,570.0000 | 1,546.0000 | (1.529) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 564.0000 | 566.0000 | 0.355 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,570.0000 | 1,546.0000 | (1.529) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 443.0000 | 441.0000 | (0.451) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 585.0000 | 588.0000 | 0.513 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,148.0000 | 2,121.0000 | (1.257) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 475.0000 | 474.0000 | (0.211) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 564.0000 | 566.0000 | 0.355 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 1,650.0000 | 1,625.0000 | (1.515) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 545.0000 | 546.0000 | 0.183 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 451.0000 | 450.0000 | (0.222) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.45 | Call | Currency Future | 508.0000 | 508.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 1,813.0000 | 1,788.0000 | (1.379) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 499.0000 | 499.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 2,930.0000 | 2,936.0000 | 0.205 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 1,587.0000 | 1,613.0000 | 1.638 | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 3,382.0000 | 3,352.0000 | (0.887) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 277.0000 | 272.0000 | (1.805) | 0 | 0 | 0 |
| 20/04/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 192.0000 | 193.0000 | 0.521 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | € / R | 2009/12/14 | 9.25 | Put | Currency Future | 35.0000 | 16.0000 | (54.286) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 16.75 | Call | Currency Future | 168.0000 | 164.0000 | (2.381) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 16.75 | Put | Currency Future | 4,773.0000 | 4,744.0000 | (0.608) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.40 | Call | Currency Future | 755.0000 | 762.0000 | 0.927 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.65 | Put | Currency Future | 1,188.0000 | 1,167.0000 | (1.768) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.60 | Put | Currency Future | 2,795.0000 | 2,766.0000 | (1.038) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.75 | Call | Currency Future | 656.0000 | 660.0000 | 0.610 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.75 | Put | Currency Future | 1,261.0000 | 1,240.0000 | (1.665) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.40 | Put | Currency Future | 1,010.0000 | 992.0000 | (1.782) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.65 | Call | Currency Future | 682.0000 | 687.0000 | 0.733 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.60 | Call | Currency Future | 340.0000 | 336.0000 | (1.176) | 0 | 0 | 12,295 |
| 20/04/2009 | € / R | 2009/12/14 | 12.20 | Call | Currency Future | 821.0000 | 829.0000 | 0.974 | 0 | 0 | 12,295 |
| 20/04/2009 | € / R | 2009/12/14 | 12.70 | Call | Currency Future | 669.0000 | 674.0000 | 0.747 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.70 | Put | Currency Future | 1,224.0000 | 1,203.0000 | (1.716) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.45 | Put | Currency Future | 1,045.0000 | 1,026.0000 | (1.818) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.20 | Put | Currency Future | 876.0000 | 859.0000 | (1.941) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 12.45 | Call | Currency Future | 740.0000 | 746.0000 | 0.811 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.30 | Put | Currency Future | 1,690.0000 | 1,666.0000 | (1.420) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.30 | Call | Currency Future | 535.0000 | 536.0000 | 0.187 | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.25 | Call | Currency Future | 383.0000 | 381.0000 | (0.522) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.40 | Call | Currency Future | 517.0000 | 517.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.25 | Put | Currency Future | 2,489.0000 | 2,460.0000 | (1.165) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.75 | Call | Currency Future | 460.0000 | 459.0000 | (0.217) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.15 | Put | Currency Future | 2,402.0000 | 2,374.0000 | (1.166) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.15 | Call | Currency Future | 397.0000 | 395.0000 | (0.504) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.05 | Put | Currency Future | 2,317.0000 | 2,289.0000 | (1.208) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 14.05 | Call | Currency Future | 412.0000 | 409.0000 | (0.728) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.95 | Put | Currency Future | 2,232.0000 | 2,205.0000 | (1.210) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.75 | Put | Currency Future | 2,065.0000 | 2,038.0000 | (1.308) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.95 | Call | Currency Future | 427.0000 | 425.0000 | (0.468) | 0 | 0 | 0 |
| 20/04/2009 | € / R | 2009/12/14 | 13.40 | Put | Currency Future | 1,772.0000 | 1,747.0000 | (1.411) | 0 | 0 | 0 |
| 20/04/2009 | AL13 | 2009/05/07 | | | Index Future | 243.1390 | 243.0600 | (0.032) | 0.0000 | 0.0000 | 7 |
| 20/04/2009 | ALBI | 2009/05/07 | | | Index Future | 294.5430 | 293.7040 | (0.285) | 293.8600 | 293.8600 | 741 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ALBI | 2009/08/06 | | | Index Future | 300.4920 | 299.6430 | (0.283) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | ALBI | 2009/11/05 | | | Index Future | 293.0380 | 292.2610 | (0.265) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | CRD1 | 2009/05/07 | | | Index Future | 124.8510 | 124.6980 | (0.123) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | CRD1 | 2009/08/06 | | | Index Future | 127.4060 | 127.2520 | (0.121) | 0.0000 | 0.0000 | 2 |
| 20/04/2009 | CRD1 | 2009/11/05 | | | Index Future | 129.6980 | 129.5430 | (0.120) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | GOVI | 2009/05/07 | | | jGovi | 296.2010 | 295.3815 | (0.277) | 0.0000 | 0.0000 | 187 |
| 20/04/2009 | GOVI | 2009/08/06 | | | jGovi | 302.2600 | 301.4315 | (0.274) | 0.0000 | 0.0000 | 6 |
| 20/04/2009 | GOVI | 2009/11/05 | | | jGovi | 307.6990 | 306.8600 | (0.273) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | ILBI | 2009/05/07 | | | Index Future | 348.0090 | 350.2750 | 0.651 | 0.0000 | 0.0000 | 2 |
| 20/04/2009 | ILBI | 2009/08/06 | | | Index Future | 356.8540 | 359.2280 | 0.665 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | ILBI | 2009/11/05 | | | Index Future | 365.6980 | 368.1800 | 0.679 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J153 | 2010/08/31 | | | jSwap | 7.7530 | 7.7590 | 0.077 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J157 | 2015/09/15 | | | jSwap | 8.3080 | 8.3410 | 0.397 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J186 | 2026/12/21 | | | jSwap | 7.8900 | 7.9190 | 0.368 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J201 | 2014/12/22 | | | jSwap | 8.3860 | 8.4150 | 0.346 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J203 | 2017/09/15 | | | jSwap | 8.3870 | 8.4150 | 0.334 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J204 | 2018/12/21 | | | jSwap | 8.4790 | 8.5010 | 0.259 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | J207 | 2020/01/15 | | | jSwap | 8.4150 | 8.4360 | 0.250 | 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 |
|------------|------------------|------------|--------|-----|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JFRA | 2009/05/07 | | | jFra | 8.2870 | 8.3370 | 0.603 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JFRA | 2009/08/06 | | | jFra | 7.0490 | 7.0530 | 0.057 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JFRA | 2009/11/05 | | | jFra | 6.9900 | 6.9900 | - | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN02 | 2009/05/07 | | | jNote | 7.4520 | 7.4560 | 0.054 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN02 | 2009/08/06 | | | jNote | 7.4100 | 7.4160 | 0.081 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN05 | 2009/05/07 | | | jNote | 8.0370 | 8.0620 | 0.311 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN05 | 2009/08/06 | | | jNote | 8.0530 | 8.0780 | 0.310 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN10 | 2009/05/07 | | | jNote | 8.2550 | 8.2780 | 0.279 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JN10 | 2009/08/06 | | | jNote | 8.2430 | 8.2640 | 0.255 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JROD | 2009/04/30 | | | jRod | 9.8900 | 9.8920 | 0.020 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JROD | 2009/05/29 | | | jRod | 9.4120 | 9.4200 | 0.085 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | JROD | 2009/06/30 | | | jRod | 8.9080 | 8.9200 | 0.135 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | OTH1 | 2009/05/07 | | | Index Future | 284.9140 | 284.0060 | (0.319) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | OTH1 | 2009/08/06 | | | Index Future | 290.7420 | 289.8230 | (0.316) | 0.0000 | 0.0000 | 3 |
| 20/04/2009 | OTH1 | 2009/11/05 | | | Index Future | 295.9730 | 295.0420 | (0.315) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R153 | 2009/05/07 | | | Bond Future | 6.2410 | 6.2990 | 0.929 | 0.0000 | 0.0000 | 3,022 |
| 20/04/2009 | R153 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R153 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 3,836.0000 | 3,760.0000 | (1.981) | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/08/06 | | | Bond Future | 5.5920 | 5.6640 | 1.288 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 4,547.0000 | 4,471.0000 | (1.671) | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 4,298.0000 | 4,222.0000 | (1.768) | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 53.0000 | 52.0000 | (1.887) | 0 | 0 | 0 |
| 20/04/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,274.0000 | 1,273.0000 | (0.078) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/05/07 | | | Bond Future | 7.8660 | 7.9170 | 0.648 | 0.0000 | 0.0000 | 10,171 |
| 20/04/2009 | R157 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 6,392.0000 | 6,085.0000 | (4.803) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 64.0000 | 50.0000 | (21.875) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/05/07 | 7.25 | Put | Option on Bond Future | 3,927.0000 | 4,114.0000 | 4.762 | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/05/07 | 7.25 | Call | Option on Bond Future | 309.0000 | 203.0000 | (34.304) | 0 | 0 | 386 |
| 20/04/2009 | R157 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 8,219.0000 | 8,503.0000 | 3.455 | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 16.0000 | 6.0000 | (62.500) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/08/06 | | | Bond Future | 7.8350 | 7.8880 | 0.676 | 0.0000 | 0.0000 | 5,000 |
| 20/04/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 968.0000 | 990.0000 | 2.273 | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,544.0000 | 8,271.0000 | (3.195) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/11/05 | | | Bond Future | 7.9020 | 7.9580 | 0.709 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 5,684.0000 | 5,820.0000 | 2.393 | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,511.0000 | 3,348.0000 | (4.643) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2010/02/04 | | | Bond Future | 7.9840 | 8.0430 | 0.739 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 4,900.0000 | 4,727.0000 | (3.531) | 0 | 0 | 0 |
| 20/04/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 6,104.0000 | 6,232.0000 | 2.097 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/05/07 | | | Bond Future | 8.3440 | 8.4050 | 0.731 | 0.0000 | 0.0000 | 13,085 |
| 20/04/2009 | R186 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 21,881.0000 | 22,515.0000 | 2.897 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 97 |
| 20/04/2009 | R186 | 2009/05/07 | 8.00 | Put | Option on Bond Future | 5,023.0000 | 5,295.0000 | 5.415 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R186 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 7,214.0000 | 6,546.0000 | (9.260) | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 629.0000 | 597.0000 | (5.087) | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/05/07 | 8.00 | Call | Option on Bond Future | 1,338.0000 | 973.0000 | (27.280) | 0 | 0 | 2,280 |
| 20/04/2009 | R186 | 2009/05/07 | 7.25 | Call | Option on Bond Future | 125.0000 | 61.0000 | (51.200) | 0 | 0 | 4,930 |
| 20/04/2009 | R186 | 2009/05/07 | 7.25 | Put | Option on Bond Future | 12,451.0000 | 13,023.0000 | 4.594 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/08/06 | | | Bond Future | 8.3350 | 8.4380 | 1.236 | 0.0000 | 0.0000 | 2,500 |
| 20/04/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 10,651.0000 | 9,855.0000 | (7.473) | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 4,020.0000 | 4,288.0000 | 6.667 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 12,567.0000 | 13,216.0000 | 5.164 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 3,389.0000 | 2,973.0000 | (12.275) | 0 | 0 | 35 |
| 20/04/2009 | R186 | 2009/11/05 | | | Bond Future | 8.3730 | 8.4370 | 0.764 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 12,518.0000 | 12,035.0000 | (3.858) | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 14,864.0000 | 15,212.0000 | 2.341 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 6,327.0000 | 6,499.0000 | 2.719 | 0 | 0 | 5,000 |
| 20/04/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 5,370.0000 | 5,063.0000 | (5.717) | 0 | 0 | 5,000 |
| 20/04/2009 | R186 | 2010/02/04 | | | Bond Future | 8.4200 | 8.5420 | 1.449 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 12,414.0000 | 12,950.0000 | 4.318 | 0 | 0 | 0 |
| 20/04/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 10,673.0000 | 9,983.0000 | (6.465) | 0 | 0 | 0 |
| 20/04/2009 | R196 | 2009/05/07 | | | Bond Future | 9.4350 | 9.4350 | - | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R196 | 2009/05/07 | 11.00 | Put | Option on Bond Future | 278.0000 | 244.0000 | (12.230) | 0 | 0 | 0 |
| 20/04/2009 | R196 | 2009/05/07 | 11.00 | Call | Option on Bond Future | 745.0000 | 711.0000 | (4.564) | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2009/05/07 | | | Bond Future | 7.9240 | 7.9850 | 0.770 | 0.0000 | 0.0000 | 2 |
| 20/04/2009 | R201 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 5,861.0000 | 5,577.0000 | (4.846) | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2009/08/06 | | | Bond Future | 7.8810 | 7.9460 | 0.825 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 797.0000 | 827.0000 | 3.764 | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 6,615.0000 | 6,358.0000 | (3.885) | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2009/11/05 | | | Bond Future | 7.9330 | 8.0010 | 0.857 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 2,720.0000 | 2,572.0000 | (5.441) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,569.0000 | 4,707.0000 | 3.020 | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2010/02/04 | | | Bond Future | 7.9970 | 8.0690 | 0.900 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,424.0000 | 5,565.0000 | 2.600 | 0 | 0 | 0 |
| 20/04/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 3,393.0000 | 3,243.0000 | (4.421) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/05/07 | | | Bond Future | 8.2300 | 8.2910 | 0.741 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R203 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 4,709.0000 | 4,327.0000 | (8.112) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 253.0000 | 234.0000 | (7.510) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/08/06 | | | Bond Future | 8.2090 | 8.2720 | 0.767 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,643.0000 | 1,695.0000 | 3.165 | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,494.0000 | 7,179.0000 | (4.203) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/11/05 | | | Bond Future | 8.2620 | 8.3280 | 0.799 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 7,627.0000 | 7,824.0000 | 2.583 | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,170.0000 | 2,992.0000 | (5.615) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2010/02/04 | | | Bond Future | 8.3250 | 8.3930 | 0.817 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 5,908.0000 | 5,685.0000 | (3.775) | 0 | 0 | 0 |
| 20/04/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,603.0000 | 6,755.0000 | 2.302 | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/05/07 | | | Bond Future | 8.2520 | 8.3030 | 0.618 | 0.0000 | 0.0000 | 498 |
| 20/04/2009 | R204 | 2009/05/07 | 7.75 | Call | Option on Bond Future | 551.0000 | 388.0000 | (29.583) | 0 | 0 | 750 |
| 20/04/2009 | R204 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 574.0000 | 547.0000 | (4.704) | 0 | 0 | 750 |
| 20/04/2009 | R204 | 2009/05/07 | 7.75 | Put | Option on Bond Future | 3,874.0000 | 4,041.0000 | 4.311 | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 3,732.0000 | 3,375.0000 | (9.566) | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 296.0000 | 267.0000 | (9.797) | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 4,991.0000 | 4,632.0000 | (7.193) | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/08/06 | | | Bond Future | 8.2360 | 8.2890 | 0.644 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,034.0000 | 7,737.0000 | (3.697) | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,835.0000 | 1,876.0000 | 2.234 | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2009/11/05 | | | Bond Future | 8.2840 | 8.3380 | 0.652 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,777.0000 | 3,604.0000 | (4.580) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,828.0000 | 8,992.0000 | 1.858 | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2010/02/04 | | | Bond Future | 8.3380 | 8.3940 | 0.672 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 7,422.0000 | 7,552.0000 | 1.752 | 0 | 0 | 0 |
| 20/04/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 6,576.0000 | 6,366.0000 | (3.193) | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/05/07 | | | Bond Future | 7.8920 | 7.9640 | 0.912 | 0.0000 | 0.0000 | 2,834 |
| 20/04/2009 | R206 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 46.0000 | 40.0000 | (13.043) | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 4,164.0000 | 3,884.0000 | (6.724) | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/08/06 | | | Bond Future | 7.8420 | 7.9190 | 0.982 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 1,064.0000 | 955.0000 | (10.244) | 0 | 0 | 300 |
| 20/04/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 4,197.0000 | 4,369.0000 | 4.098 | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 635.0000 | 667.0000 | 5.039 | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 5,617.0000 | 5,368.0000 | (4.433) | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/11/05 | | | Bond Future | 7.8970 | 7.9780 | 1.026 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,672.0000 | 3,810.0000 | 3.758 | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 2,281.0000 | 2,139.0000 | (6.225) | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2010/02/04 | | | Bond Future | 7.9670 | 8.0540 | 1.092 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,340.0000 | 4,482.0000 | 3.272 | 0 | 0 | 0 |
| 20/04/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 2,789.0000 | 2,646.0000 | (5.127) | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/05/07 | | | Bond Future | 8.3940 | 8.4450 | 0.608 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R207 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 450.0000 | 419.0000 | (6.889) | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 4,335.0000 | 3,969.0000 | (8.443) | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/08/06 | | | Bond Future | 8.3860 | 8.4380 | 0.620 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,128.0000 | 2,174.0000 | 2.162 | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,533.0000 | 7,242.0000 | (3.863) | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/11/05 | | | Bond Future | 8.4330 | 8.4860 | 0.628 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,475.0000 | 9,653.0000 | 1.879 | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,254.0000 | 3,094.0000 | (4.917) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R207 | 2010/02/04 | | | Bond Future | 8.4860 | 8.5420 | 0.660 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 6,447.0000 | 6,235.0000 | (3.288) | 0 | 0 | 0 |
| 20/04/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 7,942.0000 | 8,080.0000 | 1.738 | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/05/07 | | | Bond Future | 8.4890 | 8.5580 | 0.813 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R208 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 1,060.0000 | 1,093.0000 | 3.113 | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 2,799.0000 | 2,368.0000 | (15.398) | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/08/06 | | | Bond Future | 8.4950 | 8.5630 | 0.800 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,421.0000 | 2,508.0000 | 3.594 | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,272.0000 | 6,907.0000 | (5.019) | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/11/05 | | | Bond Future | 8.5590 | 8.6230 | 0.748 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 3,646.0000 | 3,445.0000 | (5.513) | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 9,170.0000 | 9,387.0000 | 2.366 | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2010/02/04 | | | Bond Future | 8.6560 | 8.7210 | 0.751 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 7,901.0000 | 8,065.0000 | 2.076 | 0 | 0 | 0 |
| 20/04/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 6,892.0000 | 6,640.0000 | (3.656) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/05/07 | | | Bond Future | 7.9740 | 8.0240 | 0.627 | 0.0000 | 0.0000 | 5,493 |
| 20/04/2009 | R209 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,877.0000 | 8,385.0000 | (5.542) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 164.0000 | 136.0000 | (17.073) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/08/06 | | | Bond Future | 7.9590 | 8.0100 | 0.641 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R209 | 2009/08/06 | 8.00 | Put | Option on Bond Future | 5,677.0000 | 5,816.0000 | 2.448 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/08/06 | 8.00 | Call | Option on Bond Future | 6,058.0000 | 5,724.0000 | (5.513) | 0 | 0 | 1,950 |
| 20/04/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 2,959.0000 | 3,026.0000 | 2.264 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 9,825.0000 | 9,419.0000 | (4.132) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/11/05 | | | Bond Future | 7.9790 | 8.0320 | 0.664 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 2,513.0000 | 2,566.0000 | 2.109 | 0 | 0 | 2,500 |
| 20/04/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 4,991.0000 | 4,739.0000 | (5.049) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 16,582.0000 | 16,145.0000 | (2.635) | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 12,225.0000 | 12,462.0000 | 1.939 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 4,158.0000 | 3,932.0000 | (5.435) | 0 | 0 | 5,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 14,109.0000 | 14,372.0000 | 1.864 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2010/02/04 | | | Bond Future | 8.0030 | 8.0560 | 0.662 | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 12,705.0000 | 12,908.0000 | 1.598 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 3,701.0000 | 3,765.0000 | 1.729 | 0 | 0 | 0 |
| 20/04/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 7,851.0000 | 7,568.0000 | (3.605) | 0 | 0 | 2,500 |
| 20/04/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 19,190.0000 | 18,768.0000 | (2.199) | 0 | 0 | 0 |
| 20/04/2009 | TRT1 | 2009/05/07 | | | Index Future | 292.4350 | 291.6270 | (0.276) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | TRT1 | 2009/08/06 | | | Index Future | 298.4170 | 297.6000 | (0.274) | 0.0000 | 0.0000 | 100 |
| 20/04/2009 | TRT1 | 2009/11/05 | | | Index Future | 303.7870 | 302.9590 | (0.273) | 0.0000 | 0.0000 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | | | Currency Future | 6.5040 | 6.4353 | (1.056) | 0.0000 | 0.0000 | 8,804 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 1,072.0000 | 1,131.0000 | 5.504 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 610.0000 | 662.0000 | 8.525 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 195.0000 | 231.0000 | 18.462 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 26.0000 | 17.0000 | (34.615) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 364.0000 | 409.0000 | 12.363 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 327.0000 | 370.0000 | 13.150 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 145.0000 | 119.0000 | (17.931) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 174.0000 | 201.0000 | 15.517 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 58.0000 | 43.0000 | (25.862) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 402.0000 | 449.0000 | 11.692 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 96.0000 | 75.0000 | (21.875) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 199.0000 | 167.0000 | (16.080) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 258.0000 | 298.0000 | 15.504 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 228.0000 | 186.0000 | (18.421) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 698.0000 | 753.0000 | 7.880 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 442.0000 | 490.0000 | 10.860 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 131.0000 | 106.0000 | (19.084) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 131.0000 | 106.0000 | (19.084) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 106.0000 | 84.0000 | (20.755) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.15 | Put | Currency Future | 1,656.0000 | 1,721.0000 | 3.925 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 9.65 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 524.0000 | 574.0000 | 9.542 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 64.0000 | 48.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 11.15 | Put | Currency Future | 4,646.0000 | 4,715.0000 | 1.485 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 78.0000 | 60.0000 | (23.077) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 291.0000 | 333.0000 | 14.433 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 52.0000 | 38.0000 | (26.923) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 86.0000 | 67.0000 | (22.093) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 9.65 | Put | Currency Future | 3,147.0000 | 3,216.0000 | 2.193 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 327.0000 | 370.0000 | 13.150 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 162.0000 | 133.0000 | (17.901) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.15 | Call | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 78.0000 | 60.0000 | (23.077) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 3.50 | Call | Currency Future | 3,004.0000 | 2,935.0000 | (2.297) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 654.0000 | 707.0000 | 8.104 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 402.0000 | 449.0000 | 11.692 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 118.0000 | 94.0000 | (20.339) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 11.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 0.50 | Call | Currency Future | 6,004.0000 | 5,935.0000 | (1.149) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 106.0000 | 84.0000 | (20.755) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 52.0000 | 38.0000 | (26.923) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 524.0000 | 574.0000 | 9.542 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 2.00 | Call | Currency Future | 4,504.0000 | 4,435.0000 | (1.532) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 566.0000 | 618.0000 | 9.187 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 33.0000 | 23.0000 | (30.303) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 12.65 | Put | Currency Future | 6,146.0000 | 6,215.0000 | 1.123 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 442.0000 | 490.0000 | 10.860 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 744.0000 | 799.0000 | 7.392 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 70.0000 | 53.0000 | (24.286) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 929.0000 | 987.0000 | 6.243 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 5.15 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,705.0000 | 1,770.0000 | 3.812 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 48.0000 | 34.0000 | (29.167) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 24.0000 | 15.0000 | (37.500) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 0.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,216.0000 | 1,277.0000 | 5.016 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 836.0000 | 892.0000 | 6.699 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 64.0000 | 48.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 482.0000 | 532.0000 | 10.373 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.25 | Call | Currency Future | 43.0000 | 31.0000 | (27.907) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 86.0000 | 67.0000 | (22.093) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 40.0000 | 28.0000 | (30.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 610.0000 | 662.0000 | 8.525 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 96.0000 | 75.0000 | (21.875) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 17.0000 | 11.0000 | (35.294) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 9.0000 | 5.0000 | (44.444) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 698.0000 | 753.0000 | 7.880 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 482.0000 | 532.0000 | 10.373 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,804.0000 | 1,869.0000 | 3.603 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 259.0000 | 214.0000 | (17.375) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 180.0000 | 149.0000 | (17.222) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 789.0000 | 846.0000 | 7.224 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 180.0000 | 149.0000 | (17.222) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 929.0000 | 987.0000 | 6.243 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,705.0000 | 1,770.0000 | 3.812 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 155.0000 | 179.0000 | 15.484 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 226.0000 | 264.0000 | 16.814 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 976.0000 | 1,035.0000 | 6.045 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 1,168.0000 | 1,229.0000 | 5.223 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 155.0000 | 179.0000 | 15.484 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 291.0000 | 333.0000 | 14.433 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 121.0000 | 140.0000 | 15.702 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,411.0000 | 1,474.0000 | 4.465 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 259.0000 | 214.0000 | (17.375) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 145.0000 | 119.0000 | (17.931) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 325.0000 | 276.0000 | (15.077) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 11.0000 | 6.0000 | (45.455) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 228.0000 | 186.0000 | (18.421) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 226.0000 | 264.0000 | 16.814 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 33.0000 | 23.0000 | (30.303) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 9.0000 | 5.0000 | (44.444) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 174.0000 | 201.0000 | 15.517 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 5.15 | Call | Currency Future | 1,358.0000 | 1,290.0000 | (5.007) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 882.0000 | 940.0000 | 6.576 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,607.0000 | 1,671.0000 | 3.983 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,411.0000 | 1,474.0000 | 4.465 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 30.0000 | 20.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 15.0000 | 9.0000 | (40.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 48.0000 | 34.0000 | (29.167) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 9.50 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 36.0000 | 25.0000 | (30.556) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,509.0000 | 1,572.0000 | 4.175 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 744.0000 | 799.0000 | 7.392 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 5.00 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 28.0000 | 18.0000 | (35.714) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 17.0000 | 11.0000 | (35.294) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 15.0000 | 9.0000 | (40.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 2.15 | Call | Currency Future | 4,354.0000 | 4,285.0000 | (1.585) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 5.00 | Call | Currency Future | 1,507.0000 | 1,438.0000 | (4.579) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 1,024.0000 | 1,083.0000 | 5.762 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 22.0000 | 14.0000 | (36.364) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 1,120.0000 | 1,180.0000 | 5.357 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 2.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 26.0000 | 17.0000 | (34.615) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,313.0000 | 1,375.0000 | 4.722 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 40.0000 | 28.0000 | (30.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 9.50 | Put | Currency Future | 2,998.0000 | 3,066.0000 | 2.268 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 1,072.0000 | 1,131.0000 | 5.504 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 20.0000 | 13.0000 | (35.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 836.0000 | 892.0000 | 6.699 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,216.0000 | 1,277.0000 | 5.016 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/06/12 | 11.00 | Put | Currency Future | 4,496.0000 | 4,565.0000 | 1.535 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,313.0000 | 1,375.0000 | 4.722 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 20.0000 | 13.0000 | (35.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 12.50 | Put | Currency Future | 5,996.0000 | 6,065.0000 | 1.151 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 0.65 | Call | Currency Future | 5,854.0000 | 5,785.0000 | (1.179) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 3.65 | Call | Currency Future | 2,854.0000 | 2,785.0000 | (2.418) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 94.0000 | 109.0000 | 15.957 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 56.0000 | 63.0000 | 12.500 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 325.0000 | 276.0000 | (15.077) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 398.0000 | 344.0000 | (13.568) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 477.0000 | 419.0000 | (12.159) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 560.0000 | 499.0000 | (10.893) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 73.0000 | 83.0000 | 13.699 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 437.0000 | 381.0000 | (12.815) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 64.0000 | 73.0000 | 14.063 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 137.0000 | 159.0000 | 16.058 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 291.0000 | 244.0000 | (16.151) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 121.0000 | 140.0000 | 15.702 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 107.0000 | 124.0000 | 15.888 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 83.0000 | 95.0000 | 14.458 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 437.0000 | 381.0000 | (12.815) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 361.0000 | 309.0000 | (14.404) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 83.0000 | 95.0000 | 14.458 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 518.0000 | 458.0000 | (11.583) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 398.0000 | 344.0000 | (13.568) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 94.0000 | 109.0000 | 15.957 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.5679 | 6.4986 | (1.055) | 0.0000 | 0.0000 | 290 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 485.0000 | 439.0000 | (9.485) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 563.0000 | 611.0000 | 8.526 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 243.0000 | 221.0000 | (9.053) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 601.0000 | 650.0000 | 8.153 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 386.0000 | 428.0000 | 10.881 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 122.0000 | 111.0000 | (9.016) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 760.0000 | 813.0000 | 6.974 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 230.0000 | 209.0000 | (9.130) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 304.0000 | 276.0000 | (9.211) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 679.0000 | 730.0000 | 7.511 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 551.0000 | 501.0000 | (9.074) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 134.0000 | 121.0000 | (9.701) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 386.0000 | 428.0000 | 10.881 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 1,016.0000 | 1,073.0000 | 5.610 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 287.0000 | 261.0000 | (9.059) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 525.0000 | 572.0000 | 8.952 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 454.0000 | 498.0000 | 9.692 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 183.0000 | 202.0000 | 10.383 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 928.0000 | 984.0000 | 6.034 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 886.0000 | 941.0000 | 6.208 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 187.0000 | 170.0000 | (9.091) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 489.0000 | 535.0000 | 9.407 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 218.0000 | 198.0000 | (9.174) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 551.0000 | 501.0000 | (9.074) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 183.0000 | 202.0000 | 10.383 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 256.0000 | 283.0000 | 10.547 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 843.0000 | 898.0000 | 6.524 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 178.0000 | 161.0000 | (9.551) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 489.0000 | 535.0000 | 9.407 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 367.0000 | 329.0000 | (10.354) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 146.0000 | 133.0000 | (8.904) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 178.0000 | 161.0000 | (9.551) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 257.0000 | 233.0000 | (9.339) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 304.0000 | 276.0000 | (9.211) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 300.0000 | 330.0000 | 10.000 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 217.0000 | 240.0000 | 10.599 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 972.0000 | 1,028.0000 | 5.761 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 419.0000 | 462.0000 | 10.263 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 323.0000 | 361.0000 | 11.765 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 169.0000 | 153.0000 | (9.467) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 424.0000 | 381.0000 | (10.142) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 140.0000 | 127.0000 | (9.286) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 187.0000 | 170.0000 | (9.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 230.0000 | 209.0000 | (9.130) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 257.0000 | 233.0000 | (9.339) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.25 | Call | Currency Future | 518.0000 | 469.0000 | (9.459) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 354.0000 | 394.0000 | 11.299 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 886.0000 | 941.0000 | 6.208 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 1,104.0000 | 1,163.0000 | 5.344 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 323.0000 | 361.0000 | 11.765 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 200.0000 | 221.0000 | 10.500 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 218.0000 | 198.0000 | (9.174) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 153.0000 | 139.0000 | (9.150) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 153.0000 | 139.0000 | (9.150) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 719.0000 | 771.0000 | 7.232 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 341.0000 | 310.0000 | (9.091) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 801.0000 | 855.0000 | 6.742 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 341.0000 | 310.0000 | (9.091) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 563.0000 | 611.0000 | 8.526 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 272.0000 | 247.0000 | (9.191) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 161.0000 | 146.0000 | (9.317) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 207.0000 | 188.0000 | (9.179) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 256.0000 | 283.0000 | 10.547 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 679.0000 | 730.0000 | 7.511 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 287.0000 | 261.0000 | (9.059) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 169.0000 | 153.0000 | (9.467) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 719.0000 | 771.0000 | 7.232 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.00 | Put | Currency Future | 639.0000 | 689.0000 | 7.825 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 424.0000 | 381.0000 | (10.142) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 197.0000 | 179.0000 | (9.137) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 322.0000 | 293.0000 | (9.006) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 395.0000 | 354.0000 | (10.380) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 419.0000 | 462.0000 | 10.263 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 395.0000 | 354.0000 | (10.380) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 8.25 | Put | Currency Future | 1,750.0000 | 1,813.0000 | 3.600 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 197.0000 | 179.0000 | (9.137) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 9.75 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 9.75 | Put | Currency Future | 3,201.0000 | 3,267.0000 | 2.062 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 601.0000 | 650.0000 | 8.153 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/09/14 | 11.25 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 11.25 | Put | Currency Future | 4,686.0000 | 4,755.0000 | 1.472 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 8.25 | Call | Currency Future | 68.0000 | 62.0000 | (8.824) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 12.75 | Put | Currency Future | 6,184.0000 | 6,253.0000 | 1.116 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 12.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 5.25 | Put | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 3.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 5.25 | Call | Currency Future | 1,340.0000 | 1,272.0000 | (5.075) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 0.75 | Call | Currency Future | 5,818.0000 | 5,749.0000 | (1.186) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 11.05 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 3.55 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 3.55 | Call | Currency Future | 3,019.0000 | 2,950.0000 | (2.286) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 236.0000 | 261.0000 | 10.593 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 277.0000 | 306.0000 | 10.469 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 2.05 | Call | Currency Future | 4,518.0000 | 4,449.0000 | (1.527) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 454.0000 | 410.0000 | (9.692) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 277.0000 | 306.0000 | 10.469 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 5.05 | Call | Currency Future | 1,531.0000 | 1,462.0000 | (4.507) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 760.0000 | 813.0000 | 6.974 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 140.0000 | 127.0000 | (9.286) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 0.55 | Call | Currency Future | 6,018.0000 | 5,949.0000 | (1.147) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 972.0000 | 1,028.0000 | 5.761 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 128.0000 | 116.0000 | (9.375) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 1,060.0000 | 1,118.0000 | 5.472 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 9.55 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 801.0000 | 855.0000 | 6.742 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 2.25 | Call | Currency Future | 4,318.0000 | 4,249.0000 | (1.598) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 0.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 2.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 3.75 | Call | Currency Future | 2,819.0000 | 2,750.0000 | (2.448) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 12.55 | Put | Currency Future | 5,984.0000 | 6,053.0000 | 1.153 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 5.05 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 12.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 8.05 | Put | Currency Future | 1,565.0000 | 1,627.0000 | 3.962 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/09/14 | 8.05 | Call | Currency Future | 83.0000 | 76.0000 | (8.434) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 11.05 | Put | Currency Future | 4,486.0000 | 4,555.0000 | 1.538 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/09/14 | 9.55 | Put | Currency Future | 3,005.0000 | 3,070.0000 | 2.163 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.6238 | 6.5530 | (1.069) | 0.0000 | 0.0000 | 25 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.25 | Put | Currency Future | 257.0000 | 280.0000 | 8.949 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.85 | Put | Currency Future | 584.0000 | 629.0000 | 7.705 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.80 | Call | Currency Future | 373.0000 | 346.0000 | (7.239) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.50 | Call | Currency Future | 491.0000 | 452.0000 | (7.943) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.25 | Call | Currency Future | 631.0000 | 583.0000 | (7.607) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.00 | Put | Currency Future | 693.0000 | 741.0000 | 6.926 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.70 | Call | Currency Future | 406.0000 | 377.0000 | (7.143) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 357.0000 | 332.0000 | (7.003) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 549.0000 | 593.0000 | 8.015 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.00 | Call | Currency Future | 316.0000 | 294.0000 | (6.962) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 466.0000 | 429.0000 | (7.940) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.50 | Put | Currency Future | 367.0000 | 399.0000 | 8.719 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.70 | Put | Currency Future | 482.0000 | 524.0000 | 8.714 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.05 | Call | Currency Future | 304.0000 | 282.0000 | (7.237) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.80 | Call | Currency Future | 373.0000 | 346.0000 | (7.239) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.20 | Put | Currency Future | 847.0000 | 898.0000 | 6.021 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.90 | Put | Currency Future | 619.0000 | 665.0000 | 7.431 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 423.0000 | 393.0000 | (7.092) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.90 | Put | Currency Future | 619.0000 | 665.0000 | 7.431 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 549.0000 | 593.0000 | 8.015 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.10 | Call | Currency Future | 292.0000 | 271.0000 | (7.192) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.90 | Call | Currency Future | 343.0000 | 318.0000 | (7.289) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 450.0000 | 490.0000 | 8.889 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.55 | Put | Currency Future | 392.0000 | 426.0000 | 8.673 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.90 | Call | Currency Future | 343.0000 | 318.0000 | (7.289) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.25 | Call | Currency Future | 261.0000 | 242.0000 | (7.280) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.30 | Put | Currency Future | 927.0000 | 980.0000 | 5.717 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.05 | Put | Currency Future | 730.0000 | 779.0000 | 6.712 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.15 | Call | Currency Future | 281.0000 | 261.0000 | (7.117) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.30 | Call | Currency Future | 251.0000 | 233.0000 | (7.171) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 12.85 | Put | Currency Future | 6,230.0000 | 6,301.0000 | 1.140 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD | 2009/12/14 | 7.05 | Put | Currency Future | 730.0000 | 779.0000 | 6.712 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.60 | Put | Currency Future | 418.0000 | 457.0000 | 9.330 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.05 | Call | Currency Future | 304.0000 | 282.0000 | (7.237) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.60 | Call | Currency Future | 442.0000 | 410.0000 | (7.240) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 450.0000 | 490.0000 | 8.889 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 8.10 | Put | Currency Future | 1,626.0000 | 1,687.0000 | 3.752 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.95 | Call | Currency Future | 329.0000 | 306.0000 | (6.991) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.40 | Call | Currency Future | 544.0000 | 501.0000 | (7.904) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.75 | Put | Currency Future | 515.0000 | 558.0000 | 8.350 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 9.60 | Call | Currency Future | 63.0000 | 58.0000 | (7.937) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.15 | Put | Currency Future | 807.0000 | 858.0000 | 6.320 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.40 | Put | Currency Future | 320.0000 | 348.0000 | 8.750 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.75 | Call | Currency Future | 389.0000 | 361.0000 | (7.198) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 8.10 | Call | Currency Future | 150.0000 | 140.0000 | (6.667) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.95 | Put | Currency Future | 656.0000 | 703.0000 | 7.165 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 12.85 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 9.60 | Put | Currency Future | 3,039.0000 | 3,105.0000 | 2.172 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.45 | Call | Currency Future | 517.0000 | 476.0000 | (7.930) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 3.60 | Call | Currency Future | 3,026.0000 | 2,955.0000 | (2.346) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.25 | Put | Currency Future | 887.0000 | 939.0000 | 5.862 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.20 | Call | Currency Future | 271.0000 | 251.0000 | (7.380) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 11.35 | Put | Currency Future | 4,746.0000 | 4,815.0000 | 1.454 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 5.10 | Call | Currency Future | 1,545.0000 | 1,474.0000 | (4.595) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.15 | Put | Currency Future | 807.0000 | 858.0000 | 6.320 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.10 | Put | Currency Future | 769.0000 | 818.0000 | 6.372 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 7.15 | Call | Currency Future | 281.0000 | 261.0000 | (7.117) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 423.0000 | 393.0000 | (7.092) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.45 | Put | Currency Future | 343.0000 | 373.0000 | 8.746 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.95 | Put | Currency Future | 656.0000 | 703.0000 | 7.165 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.95 | Call | Currency Future | 329.0000 | 306.0000 | (6.991) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 466.0000 | 429.0000 | (7.940) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.30 | Put | Currency Future | 277.0000 | 301.0000 | 8.664 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.40 | Put | Currency Future | 320.0000 | 348.0000 | 8.750 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.55 | Put | Currency Future | 392.0000 | 426.0000 | 8.673 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 8.35 | Call | Currency Future | 127.0000 | 118.0000 | (7.087) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD | 2009/12/14 | 6.30 | Call | Currency Future | 601.0000 | 554.0000 | (7.820) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/04/2009 | ZAAD 2009/12/14 | 9.85 | Put | Currency Future | 3,280.0000 | 3,346.0000 | 2.012 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 544.0000 | 501.0000 | (7.904) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 343.0000 | 373.0000 | 8.746 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 298.0000 | 324.0000 | 8.725 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 572.0000 | 527.0000 | (7.867) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 11.10 | Call | Currency Future | 26.0000 | 23.0000 | (11.538) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 517.0000 | 476.0000 | (7.930) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 0.85 | Call | Currency Future | 5,774.0000 | 5,703.0000 | (1.230) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 3.60 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 5.10 | Put | Currency Future | 21.0000 | 21.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 11.35 | Call | Currency Future | 20.0000 | 18.0000 | (10.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 11.10 | Put | Currency Future | 4,503.0000 | 4,570.0000 | 1.488 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 12.60 | Put | Currency Future | 5,981.0000 | 6,051.0000 | 1.170 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 5.35 | Put | Currency Future | 42.0000 | 43.0000 | 2.381 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 8.35 | Put | Currency Future | 1,853.0000 | 1,915.0000 | 3.346 | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 9.85 | Call | Currency Future | 54.0000 | 49.0000 | (9.259) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 2.35 | Call | Currency Future | 4,274.0000 | 4,203.0000 | (1.661) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 5.35 | Call | Currency Future | 1,316.0000 | 1,246.0000 | (5.319) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 3.85 | Call | Currency Future | 2,777.0000 | 2,707.0000 | (2.521) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 0.60 | Call | Currency Future | 6,024.0000 | 5,953.0000 | (1.179) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 3.85 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 12.60 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 2.10 | Call | Currency Future | 4,524.0000 | 4,453.0000 | (1.569) | 0 | 0 | 0 |
| 20/04/2009 | ZAAD 2009/12/14 | 0.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

Grand Total:

661,105