



Derivatives High/Low Report

High/Low for 14/05/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/06/12 | | | Currency Future | 8.5593 | 8.6370 | 0.908 | 8.6900 | 8.4500 | 347,243 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 293.0000 | 340.0000 | 16.041 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.25 | Put | Currency Future | 1,705.0000 | 1,629.0000 | (4.457) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.25 | Put | Currency Future | 110.0000 | 89.0000 | (19.091) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.35 | Call | Currency Future | 353.0000 | 405.0000 | 14.731 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.00 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.50 | Put | Currency Future | 206.0000 | 173.0000 | (16.019) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.25 | Put | Currency Future | 761.0000 | 692.0000 | (9.067) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 2,245.0000 | 2,168.0000 | (3.430) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 1,271.0000 | 1,195.0000 | (5.980) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 259.0000 | 218.0000 | (15.830) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.45 | Put | Currency Future | 2,892.0000 | 2,815.0000 | (2.663) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 2,096.0000 | 2,020.0000 | (3.626) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 55.0000 | 61.0000 | 10.909 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 163.0000 | 135.0000 | (17.178) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 2,344.0000 | 2,267.0000 | (3.285) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.45 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 37.0000 | 40.0000 | 8.108 | 0 | 0 | 1 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 220 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 896.0000 | 824.0000 | (8.036) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 322.0000 | 372.0000 | 15.528 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.80 | Put | Currency Future | 3,242.0000 | 3,164.0000 | (2.406) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 183.0000 | 153.0000 | (16.393) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.25 | Call | Currency Future | 70.0000 | 79.0000 | 12.857 | 0 | 0 | 2,000 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.60 | Put | Currency Future | 1,081.0000 | 1,007.0000 | (6.846) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.95 | Put | Currency Future | 2,394.0000 | 2,317.0000 | (3.216) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.25 | Call | Currency Future | 420.0000 | 476.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.20 | Put | Currency Future | 96.0000 | 77.0000 | (19.792) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.10 | Put | Currency Future | 2,543.0000 | 2,466.0000 | (3.028) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.50 | Call | Currency Future | 265.0000 | 310.0000 | 16.981 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.75 | Call | Currency Future | 168.0000 | 192.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.75 | Call | Currency Future | 32.0000 | 34.0000 | 6.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 118.0000 | 134.0000 | 13.559 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.20 | Call | Currency Future | 455.0000 | 514.0000 | 12.967 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.75 | Put | Currency Future | 2,195.0000 | 2,119.0000 | (3.462) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.90 | Put | Currency Future | 3,341.0000 | 3,264.0000 | (2.305) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.55 | Call | Currency Future | 239.0000 | 282.0000 | 17.992 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.15 | Call | Currency Future | 83.0000 | 94.0000 | 13.253 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.95 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.90 | Put | Currency Future | 1,367.0000 | 1,290.0000 | (5.633) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.70 | Call | Currency Future | 183.0000 | 210.0000 | 14.754 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.10 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 24.0000 | 25.0000 | 4.167 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.75 | Put | Currency Future | 358.0000 | 305.0000 | (14.804) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.15 | Put | Currency Future | 674.0000 | 607.0000 | (9.941) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.75 | Put | Currency Future | 1,223.0000 | 1,147.0000 | (6.214) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.80 | Put | Currency Future | 2,245.0000 | 2,168.0000 | (3.430) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.50 | Put | Currency Future | 988.0000 | 914.0000 | (7.490) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.15 | Call | Currency Future | 492.0000 | 553.0000 | 12.398 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.25 | Put | Currency Future | 2,692.0000 | 2,615.0000 | (2.860) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.10 | Put | Currency Future | 3,541.0000 | 3,464.0000 | (2.175) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.30 | Call | Currency Future | 65.0000 | 72.0000 | 10.769 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.20 | Put | Currency Future | 717.0000 | 649.0000 | (9.484) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.85 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.15 | Put | Currency Future | 83.0000 | 66.0000 | (20.482) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.75 | Call | Currency Future | 5.0000 | 6.0000 | 20.000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 12.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.00 | Put | Currency Future | 548.0000 | 486.0000 | (11.314) | 0 | 0 | 5 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.85 | Call | Currency Future | 28.0000 | 30.0000 | 7.143 | 0 | 0 | 1 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.15 | Put | Currency Future | 1,608.0000 | 1,532.0000 | (4.726) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.85 | Put | Currency Future | 2,294.0000 | 2,218.0000 | (3.313) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.70 | Put | Currency Future | 324.0000 | 273.0000 | (15.741) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.15 | Put | Currency Future | 2,593.0000 | 2,515.0000 | (3.008) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.55 | Put | Currency Future | 2,992.0000 | 2,914.0000 | (2.607) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 1,415.0000 | 1,338.0000 | (5.442) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.55 | Put | Currency Future | 230.0000 | 195.0000 | (15.217) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.20 | Put | Currency Future | 717.0000 | 649.0000 | (9.484) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.45 | Call | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.50 | Call | Currency Future | 47.0000 | 51.0000 | 8.511 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.80 | Call | Currency Future | 153.0000 | 176.0000 | 15.033 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.25 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.10 | Put | Currency Future | 1,560.0000 | 1,484.0000 | (4.872) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 24.0000 | 25.0000 | 4.167 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.90 | Put | Currency Future | 2,344.0000 | 2,267.0000 | (3.285) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.90 | Call | Currency Future | 26.0000 | 27.0000 | 3.846 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.80 | Put | Currency Future | 394.0000 | 339.0000 | (13.959) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.00 | Put | Currency Future | 2,443.0000 | 2,366.0000 | (3.152) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.75 | Put | Currency Future | 3,192.0000 | 3,114.0000 | (2.444) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.90 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.20 | Put | Currency Future | 2,643.0000 | 2,565.0000 | (2.951) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.70 | Put | Currency Future | 1,175.0000 | 1,100.0000 | (6.383) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.15 | Put | Currency Future | 1,608.0000 | 1,532.0000 | (4.726) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.15 | Put | Currency Future | 3,591.0000 | 3,514.0000 | (2.144) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.60 | Call | Currency Future | 219.0000 | 255.0000 | 16.438 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.00 | Put | Currency Future | 3,441.0000 | 3,364.0000 | (2.238) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.55 | Put | Currency Future | 1,998.0000 | 1,921.0000 | (3.854) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 508.0000 | 447.0000 | (12.008) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.40 | Call | Currency Future | 55.0000 | 61.0000 | 10.909 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.10 | Put | Currency Future | 2,543.0000 | 2,466.0000 | (3.028) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.25 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 1,319.0000 | 1,243.0000 | (5.762) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 508.0000 | 447.0000 | (12.008) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.40 | Put | Currency Future | 896.0000 | 824.0000 | (8.036) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.25 | Put | Currency Future | 3,691.0000 | 3,614.0000 | (2.086) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.55 | Call | Currency Future | 239.0000 | 282.0000 | 17.992 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 76.0000 | 86.0000 | 13.158 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.65 | Put | Currency Future | 1,128.0000 | 1,053.0000 | (6.649) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.80 | Put | Currency Future | 4,241.0000 | 4,163.0000 | (1.839) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.65 | Put | Currency Future | 291.0000 | 243.0000 | (16.495) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.05 | Put | Currency Future | 61.0000 | 48.0000 | (21.311) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.40 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 2,047.0000 | 1,971.0000 | (3.713) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.85 | Call | Currency Future | 140.0000 | 161.0000 | 15.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.70 | Call | Currency Future | 35.0000 | 37.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.50 | Put | Currency Future | 2,942.0000 | 2,865.0000 | (2.617) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.40 | Put | Currency Future | 1,851.0000 | 1,775.0000 | (4.106) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.85 | Put | Currency Future | 431.0000 | 374.0000 | (13.225) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.30 | Call | Currency Future | 65.0000 | 72.0000 | 10.769 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.15 | Call | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.60 | Call | Currency Future | 40.0000 | 44.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.10 | Call | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.65 | Call | Currency Future | 200.0000 | 230.0000 | 15.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.30 | Put | Currency Future | 805.0000 | 735.0000 | (8.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.30 | Put | Currency Future | 2,742.0000 | 2,665.0000 | (2.808) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.05 | Put | Currency Future | 3,491.0000 | 3,414.0000 | (2.206) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.10 | Put | Currency Future | 1,560.0000 | 1,484.0000 | (4.872) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.70 | Put | Currency Future | 2,146.0000 | 2,069.0000 | (3.588) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.70 | Put | Currency Future | 1,175.0000 | 1,100.0000 | (6.383) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.05 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 118.0000 | 134.0000 | 13.559 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 9.10 | Call | Currency Future | 91.0000 | 103.0000 | 13.187 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.40 | Put | Currency Future | 2,842.0000 | 2,765.0000 | (2.709) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.60 | Put | Currency Future | 259.0000 | 218.0000 | (15.830) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.40 | Call | Currency Future | 10.0000 | 12.0000 | 20.000 | 0 | 0 | 200 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.70 | Call | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.05 | Put | Currency Future | 2,493.0000 | 2,416.0000 | (3.089) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 183.0000 | 153.0000 | (16.393) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.10 | Put | Currency Future | 631.0000 | 566.0000 | (10.301) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.30 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.95 | Put | Currency Future | 3,391.0000 | 3,314.0000 | (2.271) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.40 | Put | Currency Future | 1,851.0000 | 1,775.0000 | (4.106) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 1,415.0000 | 1,338.0000 | (5.442) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.65 | Put | Currency Future | 291.0000 | 243.0000 | (16.495) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.05 | Call | Currency Future | 570.0000 | 635.0000 | 11.404 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.50 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.55 | Put | Currency Future | 2,992.0000 | 2,914.0000 | (2.607) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.55 | Put | Currency Future | 230.0000 | 195.0000 | (15.217) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.55 | Call | Currency Future | 43.0000 | 47.0000 | 9.302 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.35 | Call | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.70 | Call | Currency Future | 183.0000 | 210.0000 | 14.754 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.60 | Call | Currency Future | 219.0000 | 255.0000 | 16.438 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.60 | Put | Currency Future | 3,042.0000 | 2,964.0000 | (2.564) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.30 | Put | Currency Future | 805.0000 | 735.0000 | (8.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.55 | Put | Currency Future | 1,034.0000 | 960.0000 | (7.157) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.70 | Put | Currency Future | 324.0000 | 273.0000 | (15.741) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.30 | Call | Currency Future | 385.0000 | 440.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.05 | Put | Currency Future | 3,491.0000 | 3,414.0000 | (2.206) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.35 | Call | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.65 | Put | Currency Future | 2,096.0000 | 2,020.0000 | (3.626) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.35 | Put | Currency Future | 1,802.0000 | 1,726.0000 | (4.218) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.65 | Call | Currency Future | 200.0000 | 230.0000 | 15.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.90 | Put | Currency Future | 469.0000 | 410.0000 | (12.580) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 293.0000 | 340.0000 | 16.041 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 631.0000 | 566.0000 | (10.301) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 1,034.0000 | 960.0000 | (7.157) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.20 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.35 | Put | Currency Future | 144.0000 | 118.0000 | (18.056) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 1,802.0000 | 1,726.0000 | (4.218) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 30.0000 | 32.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 128.0000 | 147.0000 | 14.844 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 100 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 10.0000 | 12.0000 | 20.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 2,294.0000 | 2,218.0000 | (3.313) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 2,792.0000 | 2,715.0000 | (2.758) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 91.0000 | 103.0000 | 13.187 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 1,656.0000 | 1,580.0000 | (4.589) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 2,047.0000 | 1,971.0000 | (3.713) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.70 | Put | Currency Future | 3,142.0000 | 3,064.0000 | (2.482) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.30 | Put | Currency Future | 126.0000 | 103.0000 | (18.254) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.05 | Put | Currency Future | 589.0000 | 525.0000 | (10.866) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 35.0000 | 37.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 21.0000 | 22.0000 | 4.762 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.65 | Put | Currency Future | 3,092.0000 | 3,014.0000 | (2.523) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.35 | Put | Currency Future | 850.0000 | 779.0000 | (8.353) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 99.0000 | 112.0000 | 13.131 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 43.0000 | 47.0000 | 9.302 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.45 | Put | Currency Future | 1,900.0000 | 1,823.0000 | (4.053) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 3,292.0000 | 3,214.0000 | (2.369) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.45 | Call | Currency Future | 51.0000 | 56.0000 | 9.804 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 128.0000 | 147.0000 | 14.844 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 10.20 | Call | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.15 | Put | Currency Future | 2,593.0000 | 2,515.0000 | (3.008) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.45 | Put | Currency Future | 941.0000 | 869.0000 | (7.651) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.90 | Put | Currency Future | 469.0000 | 410.0000 | (12.580) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 76.0000 | 86.0000 | 13.158 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.00 | Call | Currency Future | 108.0000 | 123.0000 | 13.889 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.20 | Put | Currency Future | 1,656.0000 | 1,580.0000 | (4.589) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.55 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.35 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.80 | Call | Currency Future | 153.0000 | 176.0000 | 15.033 | 0 | 0 | 50 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.10 | Call | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 2,000 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.55 | Put | Currency Future | 1,998.0000 | 1,921.0000 | (3.854) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.30 | Put | Currency Future | 1,753.0000 | 1,677.0000 | (4.335) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.30 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.80 | Put | Currency Future | 394.0000 | 339.0000 | (13.959) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.50 | Put | Currency Future | 1,949.0000 | 1,872.0000 | (3.951) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.05 | Put | Currency Future | 1,512.0000 | 1,435.0000 | (5.093) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.35 | Put | Currency Future | 2,792.0000 | 2,715.0000 | (2.758) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.35 | Call | Currency Future | 60.0000 | 66.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.40 | Put | Currency Future | 163.0000 | 135.0000 | (17.178) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.50 | Call | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 2,500 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.40 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.30 | Put | Currency Future | 1,753.0000 | 1,677.0000 | (4.335) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.30 | Put | Currency Future | 2,742.0000 | 2,665.0000 | (2.808) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.15 | Call | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.05 | Put | Currency Future | 1,512.0000 | 1,435.0000 | (5.093) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.05 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.30 | Call | Currency Future | 2,260.0000 | 2,337.0000 | 3.407 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.40 | Put | Currency Future | 2,842.0000 | 2,765.0000 | (2.709) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.60 | Put | Currency Future | 1,081.0000 | 1,007.0000 | (6.846) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 10.30 | Call | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.40 | Call | Currency Future | 322.0000 | 372.0000 | 15.528 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/06/12 | 7.80 | Call | Currency Future | 785.0000 | 856.0000 | 9.045 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 2,493.0000 | 2,416.0000 | (3.089) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 3.05 | Call | Currency Future | 5,509.0000 | 5,587.0000 | 1.416 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 7.80 | Put | Currency Future | 26.0000 | 19.0000 | (26.923) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 4.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 3.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.35 | Put | Currency Future | 850.0000 | 779.0000 | (8.353) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 4.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 4.80 | Call | Currency Future | 3,759.0000 | 3,837.0000 | 2.075 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.85 | Put | Currency Future | 1,319.0000 | 1,243.0000 | (5.762) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 6.05 | Call | Currency Future | 2,509.0000 | 2,587.0000 | 3.109 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 30.0000 | 32.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 12.75 | Put | Currency Future | 4,191.0000 | 4,113.0000 | (1.861) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 28.0000 | 30.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 4.55 | Call | Currency Future | 4,009.0000 | 4,087.0000 | 1.946 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 3.30 | Call | Currency Future | 5,259.0000 | 5,337.0000 | 1.483 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 12.30 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 12.30 | Put | Currency Future | 3,741.0000 | 3,664.0000 | (2.058) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 13.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 1,271.0000 | 1,195.0000 | (5.980) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 21.0000 | 22.0000 | 4.762 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 26.0000 | 27.0000 | 3.846 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 1,367.0000 | 1,290.0000 | (5.633) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.35 | Call | Currency Future | 60.0000 | 66.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 13.80 | Put | Currency Future | 5,241.0000 | 5,163.0000 | (1.488) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.00 | Call | Currency Future | 23.0000 | 24.0000 | 4.348 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 15.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.45 | Call | Currency Future | 51.0000 | 56.0000 | 9.804 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 7.55 | Call | Currency Future | 1,018.0000 | 1,095.0000 | 7.564 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 10.00 | Put | Currency Future | 1,463.0000 | 1,387.0000 | (5.195) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 15.30 | Put | Currency Future | 6,741.0000 | 6,663.0000 | (1.157) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 6.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 13.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 1,128.0000 | 1,053.0000 | (6.649) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 9.60 | Call | Currency Future | 40.0000 | 44.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.45 | Put | Currency Future | 941.0000 | 869.0000 | (7.651) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 9.65 | Call | Currency Future | 37.0000 | 40.0000 | 8.108 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.75 | Call | Currency Future | 2,809.0000 | 2,887.0000 | 2.777 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.60 | Put | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.60 | Put | Currency Future | 4,041.0000 | 3,963.0000 | (1.930) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.75 | Call | Currency Future | 1,811.0000 | 1,888.0000 | 4.252 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.75 | Call | Currency Future | 830.0000 | 902.0000 | 8.675 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.75 | Put | Currency Future | 21.0000 | 15.0000 | (28.571) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.60 | Call | Currency Future | 971.0000 | 1,046.0000 | 7.724 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.60 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.75 | Call | Currency Future | 3,809.0000 | 3,887.0000 | 2.048 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.60 | Call | Currency Future | 1,960.0000 | 2,038.0000 | 3.980 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.60 | Call | Currency Future | 3,959.0000 | 4,037.0000 | 1.970 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 13.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.60 | Call | Currency Future | 2,959.0000 | 3,037.0000 | 2.636 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.90 | Put | Currency Future | 4,341.0000 | 4,263.0000 | (1.797) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.90 | Put | Currency Future | 3,341.0000 | 3,264.0000 | (2.305) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 13.05 | Put | Currency Future | 0.0000 | 4,413.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.55 | Call | Currency Future | 3,009.0000 | 3,087.0000 | 2.592 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 11.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.30 | Call | Currency Future | 385.0000 | 440.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.55 | Call | Currency Future | 2,010.0000 | 2,088.0000 | 3.881 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 8.30 | Put | Currency Future | 126.0000 | 103.0000 | (18.254) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.55 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.55 | Put | Currency Future | 3,991.0000 | 3,913.0000 | (1.954) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.45 | Call | Currency Future | 1,116.0000 | 1,193.0000 | 6.900 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/06/12 | 7.45 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.45 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 12.95 | Put | Currency Future | 4,391.0000 | 4,313.0000 | (1.776) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.45 | Call | Currency Future | 4,109.0000 | 4,187.0000 | 1.898 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 7.55 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 6.45 | Call | Currency Future | 2,110.0000 | 2,188.0000 | 3.697 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 13.55 | Put | Currency Future | 4,991.0000 | 4,913.0000 | (1.563) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 15.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 15.05 | Put | Currency Future | 6,491.0000 | 6,413.0000 | (1.202) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 5.45 | Call | Currency Future | 3,109.0000 | 3,187.0000 | 2.509 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/06/12 | 4.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | | | Currency Future | 8.7018 | 8.7782 | 0.878 | 8.8200 | 8.7300 | 10,323 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.60 | Put | Currency Future | 2,019.0000 | 1,951.0000 | (3.368) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.65 | Call | Currency Future | 117.0000 | 125.0000 | 6.838 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.55 | Call | Currency Future | 543.0000 | 582.0000 | 7.182 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 147.0000 | 157.0000 | 6.803 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.55 | Put | Currency Future | 391.0000 | 354.0000 | (9.463) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.65 | Put | Currency Future | 2,065.0000 | 1,997.0000 | (3.293) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.35 | Call | Currency Future | 288.0000 | 308.0000 | 6.944 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.30 | Put | Currency Future | 1,745.0000 | 1,678.0000 | (3.840) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 147.0000 | 157.0000 | 6.803 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.35 | Put | Currency Future | 937.0000 | 880.0000 | (6.083) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.80 | Call | Currency Future | 106.0000 | 113.0000 | 6.604 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.80 | Put | Currency Future | 2,204.0000 | 2,135.0000 | (3.131) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.90 | Call | Currency Future | 408.0000 | 437.0000 | 7.108 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 157.0000 | 168.0000 | 7.006 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.30 | Put | Currency Future | 2,676.0000 | 2,604.0000 | (2.691) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.95 | Call | Currency Future | 187.0000 | 200.0000 | 6.952 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.65 | Call | Currency Future | 499.0000 | 535.0000 | 7.214 | 0 | 0 | 100 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.80 | Call | Currency Future | 209.0000 | 223.0000 | 6.699 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.30 | Put | Currency Future | 1,745.0000 | 1,678.0000 | (3.840) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.05 | Put | Currency Future | 1,522.0000 | 1,458.0000 | (4.205) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.25 | Call | Currency Future | 152.0000 | 162.0000 | 6.579 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 96.0000 | 103.0000 | 7.292 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 121.0000 | 129.0000 | 6.612 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 103.0000 | 110.0000 | 6.796 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.65 | Put | Currency Future | 448.0000 | 407.0000 | (9.152) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,019.0000 | 1,951.0000 | (3.368) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 2,251.0000 | 2,182.0000 | (3.065) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 1,700.0000 | 1,634.0000 | (3.882) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 121.0000 | 129.0000 | 6.612 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,435.0000 | 1,372.0000 | (4.390) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 2,251.0000 | 2,182.0000 | (3.065) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 1,655.0000 | 1,589.0000 | (3.988) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.60 | Put | Currency Future | 419.0000 | 380.0000 | (9.308) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.60 | Call | Currency Future | 521.0000 | 558.0000 | 7.102 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 103.0000 | 110.0000 | 6.796 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 125.0000 | 133.0000 | 6.400 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 78.0000 | 83.0000 | 6.410 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 479.0000 | 514.0000 | 7.307 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.30 | Call | Currency Future | 299.0000 | 320.0000 | 7.023 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 232.0000 | 248.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 142.0000 | 151.0000 | 6.338 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 1,973.0000 | 1,905.0000 | (3.447) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 477.0000 | 435.0000 | (8.805) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.30 | Put | Currency Future | 898.0000 | 842.0000 | (6.236) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,181.0000 | 1,120.0000 | (5.165) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 225.0000 | 240.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,223.0000 | 1,161.0000 | (5.070) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 125.0000 | 133.0000 | 6.400 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 2,439.0000 | 2,368.0000 | (2.911) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 80.0000 | 85.0000 | 6.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,307.0000 | 1,245.0000 | (4.744) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,533.0000 | 2,462.0000 | (2.803) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 129.0000 | 137.0000 | 6.202 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 1,973.0000 | 1,905.0000 | (3.447) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.00 | Call | Currency Future | 180.0000 | 193.0000 | 7.222 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 137.0000 | 146.0000 | 6.569 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 85.0000 | 91.0000 | 7.059 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/09/14 | 10.50 | Put | Currency Future | 1,927.0000 | 1,859.0000 | (3.529) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.05 | Put | Currency Future | 2,439.0000 | 2,368.0000 | (2.911) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.90 | Put | Currency Future | 606.0000 | 559.0000 | (7.756) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.70 | Call | Currency Future | 225.0000 | 240.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.00 | Put | Currency Future | 4,324.0000 | 4,250.0000 | (1.711) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.00 | Put | Currency Future | 1,479.0000 | 1,415.0000 | (4.327) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.05 | Call | Currency Future | 362.0000 | 388.0000 | 7.182 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.85 | Call | Currency Future | 201.0000 | 215.0000 | 6.965 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.00 | Call | Currency Future | 26.0000 | 28.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,566.0000 | 1,501.0000 | (4.151) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.40 | Put | Currency Future | 1,836.0000 | 1,768.0000 | (3.704) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.85 | Put | Currency Future | 1,349.0000 | 1,287.0000 | (4.596) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.35 | Put | Currency Future | 1,790.0000 | 1,723.0000 | (3.743) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 168.0000 | 180.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.35 | Call | Currency Future | 142.0000 | 151.0000 | 6.338 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.95 | Put | Currency Future | 2,345.0000 | 2,275.0000 | (2.985) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.05 | Put | Currency Future | 711.0000 | 660.0000 | (7.173) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.35 | Put | Currency Future | 1,790.0000 | 1,723.0000 | (3.743) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.50 | Put | Currency Future | 1,057.0000 | 998.0000 | (5.582) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.70 | Put | Currency Future | 1,223.0000 | 1,161.0000 | (5.070) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.75 | Call | Currency Future | 110.0000 | 117.0000 | 6.364 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.05 | Call | Currency Future | 90.0000 | 96.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.20 | Call | Currency Future | 323.0000 | 346.0000 | 7.121 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.70 | Put | Currency Future | 2,112.0000 | 2,043.0000 | (3.267) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.05 | Call | Currency Future | 174.0000 | 186.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.40 | Call | Currency Future | 137.0000 | 146.0000 | 6.569 | 0 | 0 | 1,000 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.95 | Call | Currency Future | 187.0000 | 200.0000 | 6.952 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.75 | Put | Currency Future | 1,265.0000 | 1,203.0000 | (4.901) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.45 | Call | Currency Future | 133.0000 | 142.0000 | 6.767 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 157.0000 | 168.0000 | 7.006 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.05 | Call | Currency Future | 90.0000 | 96.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.40 | Call | Currency Future | 278.0000 | 297.0000 | 6.835 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.00 | Call | Currency Future | 377.0000 | 404.0000 | 7.162 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.70 | Call | Currency Future | 114.0000 | 121.0000 | 6.140 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.15 | Put | Currency Future | 1,611.0000 | 1,545.0000 | (4.097) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 976.0000 | 919.0000 | (5.840) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/09/14 | 9.75 | Call | Currency Future | 216.0000 | 231.0000 | 6.944 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.15 | Call | Currency Future | 163.0000 | 174.0000 | 6.748 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.20 | Put | Currency Future | 821.0000 | 767.0000 | (6.577) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.45 | Put | Currency Future | 1,881.0000 | 1,814.0000 | (3.562) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.75 | Put | Currency Future | 2,158.0000 | 2,089.0000 | (3.197) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.10 | Put | Currency Future | 2,486.0000 | 2,415.0000 | (2.856) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 1,655.0000 | 1,589.0000 | (3.988) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.20 | Call | Currency Future | 82.0000 | 88.0000 | 7.317 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.90 | Call | Currency Future | 194.0000 | 207.0000 | 6.701 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.20 | Put | Currency Future | 2,581.0000 | 2,510.0000 | (2.751) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.55 | Call | Currency Future | 249.0000 | 266.0000 | 6.827 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 15.20 | Put | Currency Future | 6,502.0000 | 6,425.0000 | (1.184) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.80 | Put | Currency Future | 1,307.0000 | 1,245.0000 | (4.744) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.65 | Call | Currency Future | 117.0000 | 125.0000 | 6.838 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.15 | Put | Currency Future | 3,495.0000 | 3,421.0000 | (2.117) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.55 | Put | Currency Future | 1,098.0000 | 1,038.0000 | (5.464) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 4.70 | Call | Currency Future | 4,002.0000 | 4,078.0000 | 1.899 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.80 | Call | Currency Future | 209.0000 | 223.0000 | 6.699 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,392.0000 | 1,329.0000 | (4.526) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.65 | Put | Currency Future | 2,065.0000 | 1,997.0000 | (3.293) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.65 | Call | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.65 | Call | Currency Future | 232.0000 | 248.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 4.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.90 | Call | Currency Future | 194.0000 | 207.0000 | 6.701 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 4.90 | Call | Currency Future | 3,802.0000 | 3,878.0000 | 1.999 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 3.15 | Call | Currency Future | 5,552.0000 | 5,628.0000 | 1.369 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.65 | Put | Currency Future | 1,181.0000 | 1,120.0000 | (5.165) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.20 | Call | Currency Future | 2,505.0000 | 2,581.0000 | 3.034 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.85 | Call | Currency Future | 201.0000 | 215.0000 | 6.965 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.15 | Call | Currency Future | 85.0000 | 91.0000 | 7.059 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.65 | Put | Currency Future | 4,962.0000 | 4,887.0000 | (1.511) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.20 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.05 | Call | Currency Future | 362.0000 | 388.0000 | 7.182 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.35 | Call | Currency Future | 75.0000 | 80.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.15 | Call | Currency Future | 46.0000 | 50.0000 | 8.696 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 258.0000 | 276.0000 | 6.977 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.70 | Call | Currency Future | 1,090.0000 | 1,155.0000 | 5.963 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 937.0000 | 880.0000 | (6.083) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 163.0000 | 174.0000 | 6.748 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.75 | Put | Currency Future | 508.0000 | 464.0000 | (8.661) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.35 | Put | Currency Future | 2,724.0000 | 2,652.0000 | (2.643) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 15.15 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 15.20 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.00 | Put | Currency Future | 675.0000 | 625.0000 | (7.407) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 1,836.0000 | 1,768.0000 | (3.704) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.75 | Call | Currency Future | 460.0000 | 493.0000 | 7.174 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,533.0000 | 2,462.0000 | (2.803) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 3.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.70 | Put | Currency Future | 89.0000 | 77.0000 | (13.483) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 1,392.0000 | 1,329.0000 | (4.526) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 15.15 | Put | Currency Future | 6,452.0000 | 6,376.0000 | (1.178) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 241.0000 | 257.0000 | 6.639 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 3.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 4.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,139.0000 | 1,079.0000 | (5.268) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 1,611.0000 | 1,545.0000 | (4.097) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 4.65 | Call | Currency Future | 4,052.0000 | 4,128.0000 | 1.876 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 106.0000 | 113.0000 | 6.604 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 349.0000 | 373.0000 | 6.877 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.65 | Call | Currency Future | 1,131.0000 | 1,197.0000 | 5.836 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,204.0000 | 2,135.0000 | (3.131) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.65 | Put | Currency Future | 80.0000 | 68.0000 | (15.000) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.95 | Put | Currency Future | 640.0000 | 592.0000 | (7.500) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.15 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 747.0000 | 695.0000 | (6.961) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.95 | Call | Currency Future | 392.0000 | 420.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.15 | Call | Currency Future | 2,554.0000 | 2,630.0000 | 2.976 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.85 | Put | Currency Future | 573.0000 | 527.0000 | (8.028) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.80 | Put | Currency Future | 540.0000 | 495.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 3.20 | Call | Currency Future | 5,502.0000 | 5,578.0000 | 1.381 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.80 | Call | Currency Future | 442.0000 | 473.0000 | 7.014 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/09/14 | 6.65 | Call | Currency Future | 2,064.0000 | 2,139.0000 | 3.634 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.20 | Call | Currency Future | 45.0000 | 48.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.25 | Put | Currency Future | 859.0000 | 804.0000 | (6.403) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.20 | Put | Currency Future | 3,543.0000 | 3,470.0000 | (2.060) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.70 | Call | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.40 | Call | Currency Future | 2,308.0000 | 2,383.0000 | 3.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 88.0000 | 93.0000 | 5.682 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.65 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.45 | Call | Currency Future | 590.0000 | 632.0000 | 7.119 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.40 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.90 | Call | Currency Future | 934.0000 | 994.0000 | 6.424 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 88.0000 | 93.0000 | 5.682 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.15 | Call | Currency Future | 1,576.0000 | 1,650.0000 | 4.695 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.85 | Call | Currency Future | 424.0000 | 455.0000 | 7.311 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.90 | Put | Currency Future | 133.0000 | 116.0000 | (12.782) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.10 | Put | Currency Future | 2,486.0000 | 2,415.0000 | (2.856) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.45 | Put | Currency Future | 338.0000 | 304.0000 | (10.059) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.45 | Put | Currency Future | 1,016.0000 | 958.0000 | (5.709) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.45 | Call | Currency Future | 268.0000 | 286.0000 | 6.716 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.90 | Put | Currency Future | 2,298.0000 | 2,228.0000 | (3.046) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.90 | Call | Currency Future | 100.0000 | 106.0000 | 6.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.25 | Call | Currency Future | 311.0000 | 333.0000 | 7.074 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.60 | Put | Currency Future | 71.0000 | 61.0000 | (14.085) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 3.40 | Call | Currency Future | 5,302.0000 | 5,378.0000 | 1.433 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.05 | Put | Currency Future | 711.0000 | 660.0000 | (7.173) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.10 | Call | Currency Future | 792.0000 | 846.0000 | 6.818 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.25 | Put | Currency Future | 2,628.0000 | 2,557.0000 | (2.702) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.10 | Put | Currency Future | 190.0000 | 168.0000 | (11.579) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.40 | Call | Currency Future | 40.0000 | 43.0000 | 7.500 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.60 | Call | Currency Future | 1,173.0000 | 1,239.0000 | 5.627 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.90 | Call | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.40 | Put | Currency Future | 3,738.0000 | 3,664.0000 | (1.980) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 15.40 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 13.90 | Put | Currency Future | 5,209.0000 | 5,134.0000 | (1.440) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.05 | Call | Currency Future | 174.0000 | 186.0000 | 6.897 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/09/14 | 15.40 | Put | Currency Future | 6,701.0000 | 6,625.0000 | (1.134) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 1,522.0000 | 1,458.0000 | (4.205) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,349.0000 | 1,287.0000 | (4.596) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.45 | Call | Currency Future | 268.0000 | 286.0000 | 6.716 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.40 | Call | Currency Future | 615.0000 | 659.0000 | 7.154 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 288.0000 | 308.0000 | 6.944 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 12.60 | Put | Currency Future | 3,934.0000 | 3,860.0000 | (1.881) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.15 | Put | Currency Future | 784.0000 | 731.0000 | (6.760) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 12.60 | Call | Currency Future | 36.0000 | 38.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.60 | Put | Currency Future | 2,963.0000 | 2,891.0000 | (2.430) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.15 | Call | Currency Future | 335.0000 | 359.0000 | 7.164 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.90 | Call | Currency Future | 1,820.0000 | 1,895.0000 | 4.121 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.60 | Call | Currency Future | 65.0000 | 69.0000 | 6.154 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.20 | Call | Currency Future | 323.0000 | 346.0000 | 7.121 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.40 | Put | Currency Future | 44.0000 | 37.0000 | (15.909) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 249.0000 | 266.0000 | 6.827 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 821.0000 | 767.0000 | (6.577) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.40 | Call | Currency Future | 1,346.0000 | 1,415.0000 | 5.126 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,435.0000 | 1,372.0000 | (4.390) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.90 | Put | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.10 | Put | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,016.0000 | 958.0000 | (5.709) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 241.0000 | 257.0000 | 6.639 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.40 | Put | Currency Future | 313.0000 | 280.0000 | (10.543) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,139.0000 | 1,079.0000 | (5.268) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.60 | Put | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,098.0000 | 1,038.0000 | (5.464) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 349.0000 | 373.0000 | 6.877 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 6.70 | Call | Currency Future | 2,016.0000 | 2,090.0000 | 3.671 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 11.70 | Call | Currency Future | 0.0000 | 66.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 13.70 | Put | Currency Future | 5,012.0000 | 4,937.0000 | (1.496) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 0.0000 | 435.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 7.20 | Call | Currency Future | 1,528.0000 | 1,601.0000 | 4.777 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 0.0000 | 514.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.15 | Call | Currency Future | 758.0000 | 812.0000 | 7.124 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/09/14 | 8.15 | Put | Currency Future | 206.0000 | 183.0000 | (11.165) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,566.0000 | 1,501.0000 | (4.151) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.10 | Call | Currency Future | 1,625.0000 | 1,699.0000 | 4.554 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 976.0000 | 919.0000 | (5.840) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.10 | Put | Currency Future | 747.0000 | 695.0000 | (6.961) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 9.40 | Call | Currency Future | 278.0000 | 297.0000 | 6.835 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.20 | Put | Currency Future | 26.0000 | 23.0000 | (11.538) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.20 | Call | Currency Future | 725.0000 | 778.0000 | 7.310 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.70 | Put | Currency Future | 0.0000 | 2,987.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.70 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 7.15 | Put | Currency Future | 24.0000 | 22.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 168.0000 | 180.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 8.20 | Put | Currency Future | 224.0000 | 199.0000 | (11.161) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.70 | Put | Currency Future | 0.0000 | 3,958.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 6.60 | Call | Currency Future | 2,113.0000 | 2,187.0000 | 3.502 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 12.70 | Call | Currency Future | 0.0000 | 36.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.00 | Put | Currency Future | 2,392.0000 | 2,321.0000 | (2.968) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.90 | Put | Currency Future | 2,298.0000 | 2,228.0000 | (3.046) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 11.00 | Call | Currency Future | 93.0000 | 100.0000 | 7.527 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/09/14 | 10.90 | Call | Currency Future | 100.0000 | 106.0000 | 6.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | | | Currency Future | 8.8364 | 8.9120 | 0.856 | 8.9200 | 8.9200 | 1,863 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.60 | Put | Currency Future | 2,018.0000 | 1,957.0000 | (3.023) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.70 | Put | Currency Future | 3,964.0000 | 3,894.0000 | (1.766) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 84.0000 | 89.0000 | 5.952 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.05 | Put | Currency Future | 2,419.0000 | 2,355.0000 | (2.646) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.30 | Call | Currency Future | 120.0000 | 127.0000 | 5.833 | 0 | 0 | 10,100 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 3,111.0000 | 3,043.0000 | (2.186) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.30 | Put | Currency Future | 3,583.0000 | 3,515.0000 | (1.898) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 147.0000 | 155.0000 | 5.442 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.00 | Call | Currency Future | 87.0000 | 93.0000 | 6.897 | 0 | 0 | 9,530 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 315.0000 | 288.0000 | (8.571) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.05 | Call | Currency Future | 206.0000 | 217.0000 | 5.340 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.80 | Put | Currency Future | 2,195.0000 | 2,132.0000 | (2.870) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.10 | Call | Currency Future | 1,010.0000 | 1,062.0000 | 5.149 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.45 | Put | Currency Future | 1,888.0000 | 1,828.0000 | (3.178) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.80 | Call | Currency Future | 231.0000 | 244.0000 | 5.628 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 201.0000 | 212.0000 | 5.473 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 274.0000 | 250.0000 | (8.759) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 564.0000 | 527.0000 | (6.560) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 1,631.0000 | 1,572.0000 | (3.617) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 455.0000 | 479.0000 | 5.275 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 274.0000 | 290.0000 | 5.839 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 220.0000 | 233.0000 | 5.909 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 2,150.0000 | 2,088.0000 | (2.884) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 255.0000 | 232.0000 | (9.020) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 317.0000 | 334.0000 | 5.363 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 237.0000 | 250.0000 | 5.485 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 1,041.0000 | 1,094.0000 | 5.091 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 701.0000 | 739.0000 | 5.421 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 4,251.0000 | 4,181.0000 | (1.647) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 2,465.0000 | 2,400.0000 | (2.637) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 951.0000 | 1,000.0000 | 5.152 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 639.0000 | 674.0000 | 5.477 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 957.0000 | 909.0000 | (5.016) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 2,284.0000 | 2,221.0000 | (2.758) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 508.0000 | 535.0000 | 5.315 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 653.0000 | 612.0000 | (6.279) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 4,783.0000 | 4,712.0000 | (1.484) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 144.0000 | 152.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 467.0000 | 493.0000 | 5.567 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 255.0000 | 269.0000 | 5.490 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 4,203.0000 | 4,133.0000 | (1.665) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 593.0000 | 555.0000 | (6.408) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 623.0000 | 583.0000 | (6.421) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 1,031.0000 | 981.0000 | (4.850) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 192.0000 | 203.0000 | 5.729 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 350.0000 | 369.0000 | 5.429 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 2,602.0000 | 2,536.0000 | (2.537) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 455.0000 | 479.0000 | 5.275 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 1,802.0000 | 1,742.0000 | (3.330) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 994.0000 | 944.0000 | (5.030) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 679.0000 | 717.0000 | 5.596 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 494.0000 | 521.0000 | 5.466 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 480.0000 | 506.0000 | 5.417 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.50 | Put | Currency Future | 1,106.0000 | 1,054.0000 | (4.702) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,068.0000 | 1,017.0000 | (4.775) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,068.0000 | 1,017.0000 | (4.775) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 289.0000 | 304.0000 | 5.190 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 210.0000 | 222.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 310.0000 | 326.0000 | 5.161 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 2,556.0000 | 2,491.0000 | (2.543) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 1,463.0000 | 1,407.0000 | (3.828) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 536.0000 | 500.0000 | (6.716) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 150.0000 | 159.0000 | 6.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 442.0000 | 466.0000 | 5.430 | 0 | 0 | 1,000 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 3,064.0000 | 2,997.0000 | (2.187) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 722.0000 | 762.0000 | 5.540 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 196.0000 | 207.0000 | 5.612 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 3,631.0000 | 3,562.0000 | (1.900) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 378.0000 | 398.0000 | 5.291 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 2,374.0000 | 2,310.0000 | (2.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,589.0000 | 1,530.0000 | (3.713) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 118.0000 | 124.0000 | 5.085 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 1,341.0000 | 1,286.0000 | (4.101) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 1,931.0000 | 1,871.0000 | (3.107) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 2,510.0000 | 2,445.0000 | (2.590) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 69.0000 | 74.0000 | 7.246 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 3,158.0000 | 3,090.0000 | (2.153) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 586.0000 | 617.0000 | 5.290 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 325.0000 | 342.0000 | 5.231 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 96.0000 | 101.0000 | 5.208 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 4,637.0000 | 4,566.0000 | (1.531) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 3,678.0000 | 3,610.0000 | (1.849) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 921.0000 | 873.0000 | (5.212) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 1,144.0000 | 1,092.0000 | (4.545) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 1,505.0000 | 1,448.0000 | (3.787) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 243.0000 | 256.0000 | 5.350 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 1,041.0000 | 1,094.0000 | 5.091 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/12/14 | 12.40 | Call | Currency Future | 115.0000 | 122.0000 | 6.087 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.05 | Put | Currency Future | 2,419.0000 | 2,355.0000 | (2.646) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.55 | Call | Currency Future | 431.0000 | 454.0000 | 5.336 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.05 | Put | Currency Future | 255.0000 | 232.0000 | (9.020) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.00 | Put | Currency Future | 3,299.0000 | 3,231.0000 | (2.061) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.50 | Call | Currency Future | 268.0000 | 283.0000 | 5.597 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.80 | Put | Currency Future | 4,059.0000 | 3,989.0000 | (1.725) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.15 | Call | Currency Future | 537.0000 | 567.0000 | 5.587 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.20 | Put | Currency Future | 4,444.0000 | 4,373.0000 | (1.598) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.10 | Put | Currency Future | 3,393.0000 | 3,325.0000 | (2.004) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.15 | Put | Currency Future | 851.0000 | 805.0000 | (5.405) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.85 | Put | Currency Future | 1,382.0000 | 1,326.0000 | (4.052) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 1,975.0000 | 1,914.0000 | (3.089) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.20 | Call | Currency Future | 80.0000 | 85.0000 | 6.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.85 | Call | Currency Future | 368.0000 | 388.0000 | 5.435 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.20 | Put | Currency Future | 1,673.0000 | 1,614.0000 | (3.527) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.70 | Put | Currency Future | 2,106.0000 | 2,044.0000 | (2.944) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.60 | Call | Currency Future | 161.0000 | 170.0000 | 5.590 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.90 | Put | Currency Future | 3,205.0000 | 3,137.0000 | (2.122) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.10 | Call | Currency Future | 325.0000 | 342.0000 | 5.231 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.60 | Put | Currency Future | 2,924.0000 | 2,858.0000 | (2.257) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.90 | Call | Currency Future | 141.0000 | 149.0000 | 5.674 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.00 | Call | Currency Future | 341.0000 | 360.0000 | 5.572 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.65 | Put | Currency Future | 2,062.0000 | 2,000.0000 | (3.007) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.65 | Call | Currency Future | 102.0000 | 108.0000 | 5.882 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.00 | Call | Currency Future | 135.0000 | 143.0000 | 5.926 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.40 | Put | Currency Future | 1,845.0000 | 1,785.0000 | (3.252) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.50 | Call | Currency Future | 168.0000 | 177.0000 | 5.357 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.65 | Call | Currency Future | 1,324.0000 | 1,387.0000 | 4.758 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.90 | Put | Currency Future | 5,124.0000 | 5,052.0000 | (1.405) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.30 | Call | Currency Future | 494.0000 | 521.0000 | 5.466 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.20 | Call | Currency Future | 522.0000 | 551.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.30 | Call | Currency Future | 184.0000 | 194.0000 | 5.435 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.45 | Put | Currency Future | 4,686.0000 | 4,615.0000 | (1.515) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.10 | Call | Currency Future | 130.0000 | 137.0000 | 5.385 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.65 | Put | Currency Future | 137.0000 | 125.0000 | (8.759) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 957.0000 | 909.0000 | (5.016) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 886.0000 | 839.0000 | (5.305) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.85 | Put | Currency Future | 186.0000 | 170.0000 | (8.602) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 206.0000 | 217.0000 | 5.340 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 368.0000 | 388.0000 | 5.435 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 282.0000 | 297.0000 | 5.319 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 2,832.0000 | 2,765.0000 | (2.366) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 816.0000 | 771.0000 | (5.515) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 336.0000 | 309.0000 | (8.036) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 659.0000 | 695.0000 | 5.463 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 868.0000 | 914.0000 | 5.300 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,589.0000 | 1,530.0000 | (3.713) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 2,647.0000 | 2,582.0000 | (2.456) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 202.0000 | 183.0000 | (9.406) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 922.0000 | 971.0000 | 5.315 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 749.0000 | 705.0000 | (5.874) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 382.0000 | 352.0000 | (7.853) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 1,172.0000 | 1,232.0000 | 5.119 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 122.0000 | 129.0000 | 5.738 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 639.0000 | 674.0000 | 5.477 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.25 | Call | Currency Future | 303.0000 | 319.0000 | 5.281 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 1,547.0000 | 1,489.0000 | (3.749) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 72.0000 | 77.0000 | 6.944 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 2,971.0000 | 2,904.0000 | (2.255) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 188.0000 | 198.0000 | 5.319 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 160.0000 | 146.0000 | (8.750) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 3,583.0000 | 3,515.0000 | (1.898) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 100.0000 | 106.0000 | 6.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 157.0000 | 166.0000 | 5.732 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 1,247.0000 | 1,308.0000 | 4.892 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 231.0000 | 244.0000 | 5.628 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 3,536.0000 | 3,467.0000 | (1.951) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 37.0000 | 33.0000 | (10.811) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 296.0000 | 311.0000 | 5.068 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 93.0000 | 99.0000 | 6.452 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,923.0000 | 1,995.0000 | 3.744 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,107.0000 | 4,037.0000 | (1.704) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 1,759.0000 | 1,699.0000 | (3.411) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 14.05 | Put | Currency Future | 5,270.0000 | 5,198.0000 | (1.366) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 1,138.0000 | 1,195.0000 | 5.009 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 60.0000 | 64.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.25 | Put | Currency Future | 1,716.0000 | 1,657.0000 | (3.438) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,382.0000 | 1,326.0000 | (4.052) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 120.0000 | 127.0000 | 5.833 | 0 | 0 | 114 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,195.0000 | 2,132.0000 | (2.870) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,205.0000 | 3,137.0000 | (2.122) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 4,589.0000 | 4,518.0000 | (1.547) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 553.0000 | 583.0000 | 5.425 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 5,026.0000 | 4,955.0000 | (1.413) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.05 | Call | Currency Future | 333.0000 | 351.0000 | 5.405 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 75.0000 | 80.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 74.0000 | 78.0000 | 5.405 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.65 | Put | Currency Future | 4,880.0000 | 4,809.0000 | (1.455) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 359.0000 | 378.0000 | 5.292 | 0 | 0 | 10,115 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 160.0000 | 146.0000 | (8.750) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 89.0000 | 95.0000 | 6.742 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.65 | Call | Currency Future | 66.0000 | 71.0000 | 7.576 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 118.0000 | 124.0000 | 5.085 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 249.0000 | 262.0000 | 5.221 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 14.05 | Call | Currency Future | 57.0000 | 60.0000 | 5.263 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 96.0000 | 101.0000 | 5.208 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.45 | Put | Currency Future | 3,726.0000 | 3,657.0000 | (1.852) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,923.0000 | 1,995.0000 | 3.744 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 5.05 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 93.0000 | 99.0000 | 6.452 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 1,673.0000 | 1,614.0000 | (3.527) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 1,363.0000 | 1,427.0000 | 4.696 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 5.00 | Call | Currency Future | 3,841.0000 | 3,916.0000 | 1.953 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.55 | Call | Currency Future | 2,309.0000 | 2,383.0000 | 3.205 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 310.0000 | 326.0000 | 5.161 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 127.0000 | 134.0000 | 5.512 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 2,064.0000 | 2,139.0000 | 3.634 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/12/14 | 6.55 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.90 | Put | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.75 | Call | Currency Future | 1,247.0000 | 1,308.0000 | 4.892 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.60 | Put | Currency Future | 1,183.0000 | 1,130.0000 | (4.480) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.15 | Put | Currency Future | 3,441.0000 | 3,372.0000 | (2.005) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.80 | Put | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 1,975.0000 | 1,914.0000 | (3.089) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 5.05 | Call | Currency Future | 3,791.0000 | 3,867.0000 | 2.005 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.70 | Call | Currency Future | 1,285.0000 | 1,347.0000 | 4.825 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.85 | Put | Currency Future | 4,107.0000 | 4,037.0000 | (1.704) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.80 | Put | Currency Future | 4,059.0000 | 3,989.0000 | (1.725) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.25 | Call | Currency Future | 79.0000 | 83.0000 | 5.063 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 14.00 | Put | Currency Future | 5,221.0000 | 5,150.0000 | (1.360) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.70 | Put | Currency Future | 148.0000 | 135.0000 | (8.784) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.40 | Put | Currency Future | 90.0000 | 81.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.45 | Call | Currency Future | 816.0000 | 860.0000 | 5.392 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.60 | Call | Currency Future | 419.0000 | 442.0000 | 5.489 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.25 | Put | Currency Future | 4,492.0000 | 4,421.0000 | (1.581) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 14.00 | Call | Currency Future | 58.0000 | 62.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.90 | Put | Currency Future | 1,422.0000 | 1,366.0000 | (3.938) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 261.0000 | 276.0000 | 5.747 | 0 | 0 | 9,530 |
| 14/05/2009 | \$ / R | 2009/12/14 | 3.55 | Call | Currency Future | 5,286.0000 | 5,362.0000 | 1.438 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.40 | Call | Currency Future | 1,526.0000 | 1,593.0000 | 4.391 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.65 | Call | Currency Future | 157.0000 | 166.0000 | 5.732 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.40 | Put | Currency Future | 2,739.0000 | 2,674.0000 | (2.373) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.55 | Call | Currency Future | 768.0000 | 810.0000 | 5.469 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.65 | Put | Currency Future | 2,971.0000 | 2,904.0000 | (2.255) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.60 | Put | Currency Future | 3,868.0000 | 3,799.0000 | (1.784) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.55 | Put | Currency Future | 2,878.0000 | 2,811.0000 | (2.328) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 112.0000 | 119.0000 | 6.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.55 | Put | Currency Future | 482.0000 | 448.0000 | (7.054) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.90 | Call | Currency Future | 1,969.0000 | 2,041.0000 | 3.657 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.45 | Put | Currency Future | 430.0000 | 398.0000 | (7.442) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 147.0000 | 155.0000 | 5.442 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.80 | Call | Currency Future | 63.0000 | 67.0000 | 6.349 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/12/14 | 6.95 | Put | Currency Future | 37.0000 | 33.0000 | (10.811) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.65 | Call | Currency Future | 102.0000 | 108.0000 | 5.882 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.85 | Put | Currency Future | 2,239.0000 | 2,176.0000 | (2.814) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 623.0000 | 583.0000 | (6.421) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 3,158.0000 | 3,090.0000 | (2.153) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.35 | Put | Currency Future | 3,631.0000 | 3,562.0000 | (1.900) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.65 | Put | Currency Future | 3,916.0000 | 3,846.0000 | (1.788) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.85 | Call | Currency Future | 226.0000 | 238.0000 | 5.310 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 659.0000 | 695.0000 | 5.463 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.60 | Put | Currency Future | 127.0000 | 115.0000 | (9.449) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.95 | Put | Currency Future | 716.0000 | 673.0000 | (6.006) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.60 | Call | Currency Future | 105.0000 | 111.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.55 | Call | Currency Future | 164.0000 | 173.0000 | 5.488 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.30 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.55 | Call | Currency Future | 164.0000 | 173.0000 | 5.488 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 3,111.0000 | 3,043.0000 | (2.186) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.95 | Call | Currency Future | 215.0000 | 227.0000 | 5.581 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.80 | Call | Currency Future | 1,209.0000 | 1,269.0000 | 4.963 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.35 | Call | Currency Future | 0.0000 | 38.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.55 | Put | Currency Future | 2,878.0000 | 2,811.0000 | (2.328) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.25 | Put | Currency Future | 68.0000 | 61.0000 | (10.294) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 5.85 | Put | Currency Future | 0.0000 | 11.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.35 | Call | Currency Future | 75.0000 | 80.0000 | 6.667 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.55 | Call | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.25 | Call | Currency Future | 1,655.0000 | 1,723.0000 | 4.109 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.95 | Put | Currency Future | 219.0000 | 198.0000 | (9.589) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 5.85 | Call | Currency Future | 0.0000 | 3,073.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.65 | Put | Currency Future | 536.0000 | 500.0000 | (6.716) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.65 | Call | Currency Future | 722.0000 | 762.0000 | 5.540 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 4.85 | Put | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.35 | Put | Currency Future | 4,589.0000 | 4,518.0000 | (1.547) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.95 | Call | Currency Future | 603.0000 | 635.0000 | 5.307 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 261.0000 | 276.0000 | 5.747 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 315.0000 | 288.0000 | (8.571) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.55 | Put | Currency Future | 117.0000 | 105.0000 | (10.256) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.20 | Call | Currency Future | 951.0000 | 1,000.0000 | 5.152 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 980.0000 | 1,031.0000 | 5.204 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 3,048.0000 | 3,123.0000 | 2.461 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 294.0000 | 269.0000 | (8.503) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 895.0000 | 942.0000 | 5.251 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 358.0000 | 330.0000 | (7.821) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 4.85 | Call | Currency Future | 0.0000 | 4,065.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 1,285.0000 | 1,347.0000 | 4.825 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 15.15 | Call | Currency Future | 38.0000 | 41.0000 | 7.895 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.55 | Call | Currency Future | 1,403.0000 | 1,467.0000 | 4.562 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 15.55 | Put | Currency Future | 6,746.0000 | 6,673.0000 | (1.082) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 405.0000 | 375.0000 | (7.407) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 745.0000 | 785.0000 | 5.369 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 4,540.0000 | 4,470.0000 | (1.542) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.00 | Put | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 1,105.0000 | 1,160.0000 | 4.977 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 62.0000 | 55.0000 | (11.290) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 455.0000 | 423.0000 | (7.033) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.00 | Call | Currency Future | 2,850.0000 | 2,925.0000 | 2.632 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 508.0000 | 473.0000 | (6.890) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 792.0000 | 835.0000 | 5.429 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 5.00 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.35 | Call | Currency Future | 1,569.0000 | 1,636.0000 | 4.270 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 4,347.0000 | 4,277.0000 | (1.610) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.00 | Call | Currency Future | 1,877.0000 | 1,948.0000 | 3.783 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 553.0000 | 583.0000 | 5.425 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.00 | Put | Currency Future | 41.0000 | 36.0000 | (12.195) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.35 | Put | Currency Future | 82.0000 | 74.0000 | (9.756) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 842.0000 | 887.0000 | 5.344 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 148.0000 | 135.0000 | (8.784) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 1,698.0000 | 1,767.0000 | 4.064 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 816.0000 | 771.0000 | (5.515) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 1,261.0000 | 1,207.0000 | (4.282) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 1,105.0000 | 1,160.0000 | 4.977 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 77.0000 | 82.0000 | 6.494 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 219.0000 | 198.0000 | (9.589) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/12/14 | 12.10 | Put | Currency Future | 3,393.0000 | 3,325.0000 | (2.004) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 14.60 | Put | Currency Future | 5,810.0000 | 5,737.0000 | (1.256) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.55 | Call | Currency Future | 768.0000 | 810.0000 | 5.469 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.10 | Call | Currency Future | 130.0000 | 137.0000 | 5.385 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 14.60 | Call | Currency Future | 46.0000 | 49.0000 | 6.522 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.55 | Put | Currency Future | 482.0000 | 448.0000 | (7.054) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.70 | Call | Currency Future | 398.0000 | 419.0000 | 5.276 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.95 | Put | Currency Future | 2,329.0000 | 2,265.0000 | (2.748) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.60 | Call | Currency Future | 68.0000 | 72.0000 | 5.882 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.75 | Put | Currency Future | 1,301.0000 | 1,246.0000 | (4.228) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.40 | Call | Currency Future | 176.0000 | 186.0000 | 5.682 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.15 | Put | Currency Future | 6,352.0000 | 6,279.0000 | (1.149) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 9.75 | Call | Currency Future | 387.0000 | 408.0000 | 5.426 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 144.0000 | 152.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.70 | Call | Currency Future | 154.0000 | 162.0000 | 5.195 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.90 | Call | Currency Future | 141.0000 | 149.0000 | 5.674 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.05 | Put | Currency Future | 4,299.0000 | 4,229.0000 | (1.628) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 564.0000 | 527.0000 | (6.560) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.30 | Call | Currency Future | 1,611.0000 | 1,679.0000 | 4.221 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.85 | Put | Currency Future | 653.0000 | 612.0000 | (6.279) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.05 | Call | Currency Future | 86.0000 | 91.0000 | 5.814 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 701.0000 | 739.0000 | 5.421 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.30 | Put | Currency Future | 75.0000 | 67.0000 | (10.667) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.90 | Call | Currency Future | 621.0000 | 654.0000 | 5.314 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 358.0000 | 330.0000 | (7.821) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 12.65 | Put | Currency Future | 3,916.0000 | 3,846.0000 | (1.788) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.70 | Call | Currency Future | 65.0000 | 69.0000 | 6.154 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.95 | Call | Currency Future | 603.0000 | 635.0000 | 5.307 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.70 | Put | Currency Future | 3,017.0000 | 2,950.0000 | (2.221) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 7.80 | Put | Currency Future | 173.0000 | 157.0000 | (9.249) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.95 | Put | Currency Future | 716.0000 | 673.0000 | (6.006) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 11.30 | Put | Currency Future | 2,647.0000 | 2,582.0000 | (2.456) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 13.50 | Call | Currency Future | 71.0000 | 75.0000 | 5.634 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.30 | Call | Currency Future | 36.0000 | 39.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.35 | Put | Currency Future | 382.0000 | 352.0000 | (7.853) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.30 | Call | Currency Future | 895.0000 | 942.0000 | 5.251 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 4,831.0000 | 4,760.0000 | (1.470) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 15.30 | Put | Currency Future | 6,500.0000 | 6,427.0000 | (1.123) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 184.0000 | 194.0000 | 5.435 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 91.0000 | 97.0000 | 6.593 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 868.0000 | 914.0000 | 5.300 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 4,155.0000 | 4,085.0000 | (1.685) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 180.0000 | 190.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 1,285.0000 | 1,347.0000 | 4.825 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 4.75 | Call | Currency Future | 4,089.0000 | 4,165.0000 | 1.859 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 4,347.0000 | 4,277.0000 | (1.610) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 2,554.0000 | 2,629.0000 | 2.937 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 2,693.0000 | 2,628.0000 | (2.414) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 4.75 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.70 | Put | Currency Future | 4,929.0000 | 4,857.0000 | (1.461) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 138.0000 | 146.0000 | 5.797 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 148.0000 | 135.0000 | (8.784) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 3,773.0000 | 3,704.0000 | (1.829) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 4,977.0000 | 4,906.0000 | (1.427) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 84.0000 | 89.0000 | 5.952 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 64.0000 | 68.0000 | 6.250 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 621.0000 | 654.0000 | 5.314 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 3.30 | Call | Currency Future | 5,536.0000 | 5,612.0000 | 1.373 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 3,821.0000 | 3,752.0000 | (1.806) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 684.0000 | 642.0000 | (6.140) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 107.0000 | 114.0000 | 6.542 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 110.0000 | 116.0000 | 5.455 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 4,040.0000 | 4,115.0000 | 1.856 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 3,252.0000 | 3,184.0000 | (2.091) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 745.0000 | 785.0000 | 5.369 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 125.0000 | 132.0000 | 5.600 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 522.0000 | 551.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 3,488.0000 | 3,420.0000 | (1.950) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 886.0000 | 839.0000 | (5.305) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 4,734.0000 | 4,663.0000 | (1.500) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2009/12/14 | 10.15 | Call | Currency Future | 317.0000 | 334.0000 | 5.363 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.90 | Put | Currency Future | 684.0000 | 642.0000 | (6.140) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 508.0000 | 473.0000 | (6.890) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.35 | Put | Currency Future | 0.0000 | 6,476.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.85 | Put | Currency Future | 29.0000 | 28.0000 | (3.448) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.25 | Call | Currency Future | 37.0000 | 40.0000 | 8.108 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 15.25 | Put | Currency Future | 6,451.0000 | 6,378.0000 | (1.132) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.75 | Call | Currency Future | 2,113.0000 | 2,187.0000 | 3.502 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.85 | Call | Currency Future | 2,016.0000 | 2,090.0000 | 3.671 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 5.75 | Call | Currency Future | 3,097.0000 | 3,172.0000 | 2.422 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 5.75 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 10.15 | Put | Currency Future | 1,631.0000 | 1,572.0000 | (3.617) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 6.75 | Put | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.00 | Put | Currency Future | 236.0000 | 215.0000 | (8.898) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2009/12/14 | 8.00 | Call | Currency Future | 1,073.0000 | 1,127.0000 | 5.033 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | | | Currency Future | 8.9703 | 9.0456 | 0.839 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 1,069.0000 | 1,023.0000 | (4.303) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 625.0000 | 654.0000 | 4.640 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.05 | Put | Currency Future | 1,562.0000 | 1,509.0000 | (3.393) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.00 | Call | Currency Future | 330.0000 | 346.0000 | 4.848 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 768.0000 | 728.0000 | (5.208) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.15 | Put | Currency Future | 897.0000 | 855.0000 | (4.682) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.10 | Call | Currency Future | 473.0000 | 494.0000 | 4.440 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.10 | Put | Currency Future | 1,602.0000 | 1,549.0000 | (3.308) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 306.0000 | 321.0000 | 4.902 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.60 | Call | Currency Future | 387.0000 | 406.0000 | 4.910 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 2,536.0000 | 2,475.0000 | (2.405) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.65 | Put | Currency Future | 2,938.0000 | 2,876.0000 | (2.110) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.15 | Call | Currency Future | 717.0000 | 750.0000 | 4.603 | 0 | 0 | 16,483 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 572.0000 | 598.0000 | 4.545 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.65 | Call | Currency Future | 259.0000 | 272.0000 | 5.019 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 412.0000 | 431.0000 | 4.612 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 2,017.0000 | 1,961.0000 | (2.776) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.45 | Call | Currency Future | 279.0000 | 293.0000 | 5.018 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 788.0000 | 824.0000 | 4.569 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 8.90 | Call | Currency Future | 807.0000 | 844.0000 | 4.585 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.45 | Put | Currency Future | 2,759.0000 | 2,697.0000 | (2.247) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.90 | Put | Currency Future | 737.0000 | 698.0000 | (5.292) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.45 | Put | Currency Future | 1,891.0000 | 1,835.0000 | (2.961) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,491.0000 | 2,431.0000 | (2.409) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,251.0000 | 1,203.0000 | (3.837) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.75 | Put | Currency Future | 3,029.0000 | 2,966.0000 | (2.080) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 324.0000 | 340.0000 | 4.938 | 0 | 0 | 16,483 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 1,975.0000 | 1,919.0000 | (2.835) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 312.0000 | 327.0000 | 4.808 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 249.0000 | 262.0000 | 5.221 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 639.0000 | 669.0000 | 4.695 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 2,403.0000 | 2,344.0000 | (2.455) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.55 | Put | Currency Future | 4,712.0000 | 4,647.0000 | (1.379) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 274.0000 | 288.0000 | 5.109 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.50 | Put | Currency Future | 2,804.0000 | 2,742.0000 | (2.211) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.55 | Call | Currency Future | 133.0000 | 142.0000 | 6.767 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 482.0000 | 505.0000 | 4.772 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.95 | Call | Currency Future | 336.0000 | 353.0000 | 5.060 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.85 | Call | Currency Future | 827.0000 | 864.0000 | 4.474 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 2,893.0000 | 2,832.0000 | (2.109) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.40 | Call | Currency Future | 141.0000 | 149.0000 | 5.674 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,251.0000 | 1,203.0000 | (3.837) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 395.0000 | 415.0000 | 5.063 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.95 | Put | Currency Future | 2,316.0000 | 2,257.0000 | (2.547) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 2,447.0000 | 2,388.0000 | (2.411) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.40 | Put | Currency Future | 4,571.0000 | 4,504.0000 | (1.466) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,214.0000 | 1,166.0000 | (3.954) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 2,273.0000 | 2,214.0000 | (2.596) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 2,230.0000 | 2,172.0000 | (2.601) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 1,104.0000 | 1,058.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 1,482.0000 | 1,430.0000 | (3.509) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 343.0000 | 360.0000 | 4.956 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 350.0000 | 367.0000 | 4.857 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.85 | Put | Currency Future | 706.0000 | 668.0000 | (5.382) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.70 | Call | Currency Future | 371.0000 | 390.0000 | 5.121 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 12.55 | Call | Currency Future | 187.0000 | 197.0000 | 5.348 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,033.0000 | 988.0000 | (4.356) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.75 | Call | Currency Future | 364.0000 | 382.0000 | 4.945 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 2,848.0000 | 2,787.0000 | (2.142) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.75 | Put | Currency Future | 2,144.0000 | 2,087.0000 | (2.659) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.70 | Put | Currency Future | 2,101.0000 | 2,044.0000 | (2.713) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 2,447.0000 | 2,388.0000 | (2.411) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 2,669.0000 | 2,608.0000 | (2.286) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.55 | Call | Currency Future | 597.0000 | 625.0000 | 4.690 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 503.0000 | 526.0000 | 4.573 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 289.0000 | 304.0000 | 5.190 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.75 | Call | Currency Future | 867.0000 | 906.0000 | 4.498 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 584.0000 | 611.0000 | 4.623 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 318.0000 | 333.0000 | 4.717 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 2,403.0000 | 2,344.0000 | (2.455) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.25 | Put | Currency Future | 4,428.0000 | 4,361.0000 | (1.513) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 318.0000 | 333.0000 | 4.717 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.90 | Put | Currency Future | 1,443.0000 | 1,392.0000 | (3.534) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.44 | Put | Currency Future | 2,750.0000 | 2,688.0000 | (2.255) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 264.0000 | 277.0000 | 4.924 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.75 | Put | Currency Future | 1,327.0000 | 1,277.0000 | (3.768) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 654.0000 | 684.0000 | 4.587 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 240.0000 | 252.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.55 | Put | Currency Future | 1,177.0000 | 1,130.0000 | (3.993) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.00 | Call | Currency Future | 770.0000 | 805.0000 | 4.545 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.75 | Call | Currency Future | 547.0000 | 573.0000 | 4.753 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 3,120.0000 | 3,057.0000 | (2.019) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.55 | Call | Currency Future | 269.0000 | 282.0000 | 4.833 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.00 | Put | Currency Future | 799.0000 | 759.0000 | (5.006) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 930.0000 | 887.0000 | (4.624) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.95 | Call | Currency Future | 231.0000 | 243.0000 | 5.195 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 324.0000 | 340.0000 | 4.938 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.25 | Call | Currency Future | 148.0000 | 156.0000 | 5.405 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 482.0000 | 505.0000 | 4.772 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 701.0000 | 733.0000 | 4.565 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.05 | Put | Currency Future | 3,303.0000 | 3,239.0000 | (1.938) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 350.0000 | 367.0000 | 4.857 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 1,684.0000 | 1,629.0000 | (3.266) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 2,059.0000 | 2,002.0000 | (2.768) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 1,562.0000 | 1,509.0000 | (3.393) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 223.0000 | 235.0000 | 5.381 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.90 | Call | Currency Future | 513.0000 | 537.0000 | 4.678 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 387.0000 | 406.0000 | 4.910 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 284.0000 | 298.0000 | 4.930 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.55 | Call | Currency Future | 955.0000 | 998.0000 | 4.503 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 379.0000 | 398.0000 | 5.013 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 445.0000 | 465.0000 | 4.494 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 3,211.0000 | 3,148.0000 | (1.962) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.75 | Put | Currency Future | 647.0000 | 611.0000 | (5.564) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 2,017.0000 | 1,961.0000 | (2.776) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 2,230.0000 | 2,172.0000 | (2.601) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 2,714.0000 | 2,652.0000 | (2.284) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.55 | Put | Currency Future | 535.0000 | 502.0000 | (6.168) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 1,975.0000 | 1,919.0000 | (2.835) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 1,808.0000 | 1,752.0000 | (3.097) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.65 | Call | Currency Future | 572.0000 | 598.0000 | 4.545 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.30 | Call | Currency Future | 436.0000 | 456.0000 | 4.587 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 2,273.0000 | 2,214.0000 | (2.596) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 428.0000 | 448.0000 | 4.673 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 14.15 | Call | Currency Future | 99.0000 | 106.0000 | 7.071 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 428.0000 | 448.0000 | 4.673 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 284.0000 | 298.0000 | 4.930 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 1,725.0000 | 1,670.0000 | (3.188) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.15 | Call | Currency Future | 153.0000 | 161.0000 | 5.229 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 5,041.0000 | 4,974.0000 | (1.329) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 2,714.0000 | 2,652.0000 | (2.284) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 12.90 | Call | Currency Future | 166.0000 | 175.0000 | 5.422 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.60 | Put | Currency Future | 4,759.0000 | 4,693.0000 | (1.387) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 1,933.0000 | 1,877.0000 | (2.897) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 1,766.0000 | 1,711.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 395.0000 | 415.0000 | 5.063 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.60 | Call | Currency Future | 129.0000 | 139.0000 | 7.752 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,289.0000 | 1,240.0000 | (3.801) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 669.0000 | 700.0000 | 4.634 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 295.0000 | 309.0000 | 4.746 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.70 | Call | Currency Future | 254.0000 | 267.0000 | 5.118 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 999.0000 | 954.0000 | (4.505) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 1,808.0000 | 1,752.0000 | (3.097) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 4,619.0000 | 4,551.0000 | (1.472) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.70 | Put | Currency Future | 2,983.0000 | 2,921.0000 | (2.078) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 357.0000 | 375.0000 | 5.042 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.95 | Call | Currency Future | 163.0000 | 172.0000 | 5.521 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.90 | Call | Currency Future | 112.0000 | 120.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.50 | Call | Currency Future | 403.0000 | 422.0000 | 4.715 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.25 | Call | Currency Future | 300.0000 | 315.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.95 | Put | Currency Future | 4,143.0000 | 4,077.0000 | (1.593) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,074.0000 | 3,011.0000 | (2.049) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.00 | Put | Currency Future | 2,360.0000 | 2,301.0000 | (2.500) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 2,625.0000 | 2,564.0000 | (2.324) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.45 | Put | Currency Future | 483.0000 | 452.0000 | (6.418) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 244.0000 | 257.0000 | 5.328 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 204.0000 | 215.0000 | 5.392 | 0 | 0 | 27,539 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.25 | Put | Currency Future | 2,580.0000 | 2,519.0000 | (2.364) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.45 | Call | Currency Future | 194.0000 | 204.0000 | 5.155 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.85 | Call | Currency Future | 169.0000 | 178.0000 | 5.325 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 2,187.0000 | 2,129.0000 | (2.652) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.45 | Put | Currency Future | 3,674.0000 | 3,609.0000 | (1.769) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.85 | Put | Currency Future | 4,049.0000 | 3,983.0000 | (1.630) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.25 | Call | Currency Future | 684.0000 | 716.0000 | 4.678 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 1,643.0000 | 1,589.0000 | (3.287) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.45 | Call | Currency Future | 1,003.0000 | 1,048.0000 | 4.487 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 14.15 | Put | Currency Future | 5,278.0000 | 5,211.0000 | (1.269) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 463.0000 | 484.0000 | 4.536 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 1,643.0000 | 1,589.0000 | (3.287) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.45 | Call | Currency Future | 139.0000 | 147.0000 | 5.755 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.30 | Call | Currency Future | 1,784.0000 | 1,852.0000 | 3.812 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 2,187.0000 | 2,129.0000 | (2.652) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 964.0000 | 921.0000 | (4.461) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 357.0000 | 375.0000 | 5.042 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 343.0000 | 360.0000 | 4.956 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 436.0000 | 456.0000 | 4.587 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 463.0000 | 484.0000 | 4.536 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.30 | Put | Currency Future | 114.0000 | 107.0000 | (6.140) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.20 | Call | Currency Future | 454.0000 | 475.0000 | 4.626 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 3.40 | Call | Currency Future | 5,570.0000 | 5,646.0000 | 1.364 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 1,404.0000 | 1,353.0000 | (3.632) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.10 | Put | Currency Future | 864.0000 | 822.0000 | (4.861) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.90 | Put | Currency Future | 4,096.0000 | 4,030.0000 | (1.611) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.40 | Call | Currency Future | 2,607.0000 | 2,681.0000 | 2.839 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 503.0000 | 526.0000 | 4.573 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 701.0000 | 733.0000 | 4.565 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.90 | Call | Currency Future | 1,319.0000 | 1,380.0000 | 4.625 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.50 | Put | Currency Future | 509.0000 | 477.0000 | (6.287) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.65 | Call | Currency Future | 126.0000 | 136.0000 | 7.937 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.40 | Put | Currency Future | 37.0000 | 35.0000 | (5.405) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.10 | Call | Currency Future | 734.0000 | 768.0000 | 4.632 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.44 | Call | Currency Future | 280.0000 | 294.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.65 | Put | Currency Future | 4,806.0000 | 4,740.0000 | (1.373) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.80 | Call | Currency Future | 117.0000 | 126.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 15.40 | Call | Currency Future | 53.0000 | 57.0000 | 7.547 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.10 | Put | Currency Future | 4,285.0000 | 4,218.0000 | (1.564) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.50 | Call | Currency Future | 979.0000 | 1,023.0000 | 4.494 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 15.40 | Put | Currency Future | 6,482.0000 | 6,412.0000 | (1.080) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 2,669.0000 | 2,608.0000 | (2.286) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.50 | Call | Currency Future | 1,621.0000 | 1,687.0000 | 4.072 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.30 | Call | Currency Future | 146.0000 | 154.0000 | 5.479 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.80 | Put | Currency Future | 4,947.0000 | 4,880.0000 | (1.354) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.50 | Put | Currency Future | 151.0000 | 142.0000 | (5.960) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 524.0000 | 549.0000 | 4.771 | 0 | 0 | 27,539 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 289.0000 | 304.0000 | 5.190 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.10 | Put | Currency Future | 322.0000 | 298.0000 | (7.453) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 1,482.0000 | 1,430.0000 | (3.509) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.10 | Call | Currency Future | 734.0000 | 768.0000 | 4.632 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 10.30 | Put | Currency Future | 1,766.0000 | 1,711.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.10 | Call | Currency Future | 156.0000 | 164.0000 | 5.128 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.65 | Call | Currency Future | 1,504.0000 | 1,568.0000 | 4.255 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.15 | Put | Currency Future | 343.0000 | 318.0000 | (7.289) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 4,523.0000 | 4,456.0000 | (1.481) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.10 | Put | Currency Future | 864.0000 | 822.0000 | (4.861) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 3,534.0000 | 3,469.0000 | (1.839) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.10 | Call | Currency Future | 219.0000 | 231.0000 | 5.479 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.65 | Put | Currency Future | 184.0000 | 173.0000 | (5.978) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.15 | Call | Currency Future | 1,163.0000 | 1,213.0000 | 4.299 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 5,136.0000 | 5,069.0000 | (1.305) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.10 | Call | Currency Future | 2,897.0000 | 2,970.0000 | 2.520 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.85 | Call | Currency Future | 1,355.0000 | 1,417.0000 | 4.576 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 625.0000 | 654.0000 | 4.640 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.10 | Call | Currency Future | 1,193.0000 | 1,243.0000 | 4.191 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,491.0000 | 2,431.0000 | (2.409) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 295.0000 | 309.0000 | 4.746 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.10 | Put | Currency Future | 3,349.0000 | 3,285.0000 | (1.911) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 930.0000 | 887.0000 | (4.624) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.85 | Put | Currency Future | 235.0000 | 221.0000 | (5.957) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.90 | Put | Currency Future | 249.0000 | 235.0000 | (5.622) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.80 | Put | Currency Future | 1,365.0000 | 1,315.0000 | (3.663) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.10 | Put | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.70 | Call | Currency Future | 559.0000 | 585.0000 | 4.651 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.10 | Put | Currency Future | 84.0000 | 78.0000 | (7.143) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 1,404.0000 | 1,353.0000 | (3.632) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 669.0000 | 700.0000 | 4.634 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.10 | Call | Currency Future | 1,954.0000 | 2,024.0000 | 3.582 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.65 | Call | Currency Future | 181.0000 | 191.0000 | 5.525 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,289.0000 | 1,240.0000 | (3.801) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 999.0000 | 954.0000 | (4.505) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 584.0000 | 611.0000 | 4.623 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.85 | Put | Currency Future | 59.0000 | 58.0000 | (1.695) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.65 | Put | Currency Future | 3,861.0000 | 3,795.0000 | (1.709) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 201.0000 | 211.0000 | 4.975 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.50 | Call | Currency Future | 136.0000 | 145.0000 | 6.618 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 12.00 | Call | Currency Future | 227.0000 | 239.0000 | 5.286 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 15.65 | Call | Currency Future | 46.0000 | 51.0000 | 10.870 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 1,104.0000 | 1,058.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.60 | Call | Currency Future | 932.0000 | 974.0000 | 4.506 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.85 | Call | Currency Future | 2,180.0000 | 2,254.0000 | 3.394 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 15.65 | Put | Currency Future | 6,726.0000 | 6,655.0000 | (1.056) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 3,581.0000 | 3,516.0000 | (1.815) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.65 | Call | Currency Future | 2,368.0000 | 2,442.0000 | 3.125 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 524.0000 | 549.0000 | 4.771 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.40 | Call | Currency Future | 420.0000 | 439.0000 | 4.524 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.50 | Put | Currency Future | 3,720.0000 | 3,655.0000 | (1.747) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.05 | Call | Currency Future | 1,222.0000 | 1,274.0000 | 4.255 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.00 | Put | Currency Future | 4,190.0000 | 4,124.0000 | (1.575) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.15 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.10 | Call | Currency Future | 473.0000 | 494.0000 | 4.440 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.50 | Call | Currency Future | 191.0000 | 201.0000 | 5.236 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 4.85 | Call | Currency Future | 4,128.0000 | 4,202.0000 | 1.793 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.65 | Put | Currency Future | 48.0000 | 47.0000 | (2.083) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.30 | Put | Currency Future | 410.0000 | 382.0000 | (6.829) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.00 | Call | Currency Future | 492.0000 | 515.0000 | 4.675 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.50 | Put | Currency Future | 4,666.0000 | 4,599.0000 | (1.436) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 4.85 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.05 | Put | Currency Future | 302.0000 | 279.0000 | (7.616) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.00 | Put | Currency Future | 1,522.0000 | 1,470.0000 | (3.417) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.85 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.30 | Call | Currency Future | 1,080.0000 | 1,127.0000 | 4.352 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 8.60 | Put | Currency Future | 562.0000 | 528.0000 | (6.050) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.15 | Call | Currency Future | 3,832.0000 | 3,907.0000 | 1.957 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.00 | Call | Currency Future | 161.0000 | 169.0000 | 4.969 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.10 | Put | Currency Future | 1,602.0000 | 1,549.0000 | (3.308) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.40 | Put | Currency Future | 1,849.0000 | 1,793.0000 | (3.029) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.35 | Call | Currency Future | 144.0000 | 151.0000 | 4.861 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.00 | Put | Currency Future | 3,257.0000 | 3,193.0000 | (1.965) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 10.20 | Call | Currency Future | 454.0000 | 475.0000 | 4.626 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.15 | Put | Currency Future | 4,333.0000 | 4,266.0000 | (1.546) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/03/15 | 12.70 | Put | Currency Future | 3,908.0000 | 3,842.0000 | (1.689) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 788.0000 | 824.0000 | 4.569 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 5.10 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 5.10 | Call | Currency Future | 3,881.0000 | 3,956.0000 | 1.932 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.60 | Put | Currency Future | 1,214.0000 | 1,166.0000 | (3.954) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 3.65 | Call | Currency Future | 5,321.0000 | 5,396.0000 | 1.410 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 2,059.0000 | 2,002.0000 | (2.768) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 4,380.0000 | 4,313.0000 | (1.530) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 379.0000 | 398.0000 | 5.013 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 151.0000 | 159.0000 | 5.298 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.80 | Call | Currency Future | 847.0000 | 885.0000 | 4.486 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 178.0000 | 187.0000 | 5.056 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 676.0000 | 639.0000 | (5.473) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 12.40 | Put | Currency Future | 3,627.0000 | 3,562.0000 | (1.792) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 312.0000 | 327.0000 | 4.808 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 768.0000 | 728.0000 | (5.208) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 13.30 | Put | Currency Future | 4,476.0000 | 4,408.0000 | (1.519) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 536.0000 | 561.0000 | 4.664 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 536.0000 | 561.0000 | 4.664 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 2,625.0000 | 2,564.0000 | (2.324) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 244.0000 | 257.0000 | 5.328 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 5.85 | Call | Currency Future | 3,141.0000 | 3,215.0000 | 2.356 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.00 | Put | Currency Future | 283.0000 | 263.0000 | (7.067) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 3,074.0000 | 3,011.0000 | (2.049) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 7.60 | Call | Currency Future | 1,543.0000 | 1,607.0000 | 4.148 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 14.00 | Call | Currency Future | 106.0000 | 114.0000 | 7.547 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 8.00 | Call | Currency Future | 1,253.0000 | 1,309.0000 | 4.469 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.90 | Put | Currency Future | 3,165.0000 | 3,102.0000 | (1.991) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,365.0000 | 1,315.0000 | (3.663) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 1,684.0000 | 1,629.0000 | (3.266) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 11.90 | Call | Currency Future | 236.0000 | 248.0000 | 5.085 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 3,767.0000 | 3,702.0000 | (1.726) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 611.0000 | 639.0000 | 4.583 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.50 | Put | Currency Future | 1,141.0000 | 1,094.0000 | (4.119) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 559.0000 | 585.0000 | 4.651 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/03/15 | 7.60 | Put | Currency Future | 172.0000 | 162.0000 | (5.814) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/03/15 | 4.90 | Put | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 264.0000 | 277.0000 | 4.924 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 3,581.0000 | 3,516.0000 | (1.815) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.95 | Put | Currency Future | 264.0000 | 249.0000 | (5.682) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.90 | Call | Currency Future | 3,092.0000 | 3,166.0000 | 2.393 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 201.0000 | 211.0000 | 4.975 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.90 | Put | Currency Future | 62.0000 | 62.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.90 | Call | Currency Future | 2,133.0000 | 2,207.0000 | 3.469 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.70 | Put | Currency Future | 4,853.0000 | 4,787.0000 | (1.360) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.90 | Put | Currency Future | 21.0000 | 21.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 4.90 | Call | Currency Future | 4,079.0000 | 4,153.0000 | 1.814 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 2,893.0000 | 2,832.0000 | (2.109) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.95 | Call | Currency Future | 1,284.0000 | 1,344.0000 | 4.673 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.40 | Call | Currency Future | 197.0000 | 208.0000 | 5.584 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.95 | Put | Currency Future | 66.0000 | 65.0000 | (1.515) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.95 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 5.95 | Call | Currency Future | 3,042.0000 | 3,117.0000 | 2.465 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 6.95 | Call | Currency Future | 2,086.0000 | 2,161.0000 | 3.595 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.25 | Put | Currency Future | 3,488.0000 | 3,423.0000 | (1.864) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 4.95 | Call | Currency Future | 4,030.0000 | 4,104.0000 | 1.836 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 12.25 | Call | Currency Future | 208.0000 | 219.0000 | 5.288 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 4.95 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,033.0000 | 988.0000 | (4.356) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.95 | Call | Currency Future | 109.0000 | 117.0000 | 7.339 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.70 | Call | Currency Future | 123.0000 | 132.0000 | 7.317 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.55 | Put | Currency Future | 161.0000 | 151.0000 | (6.211) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 7.55 | Call | Currency Future | 1,582.0000 | 1,647.0000 | 4.109 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 654.0000 | 684.0000 | 4.587 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 13.95 | Put | Currency Future | 5,088.0000 | 5,022.0000 | (1.297) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 3,120.0000 | 3,057.0000 | (2.019) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 240.0000 | 252.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | | | Currency Future | 9.0962 | 9.1738 | 0.853 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 10.05 | Put | Currency Future | 1,569.0000 | 1,516.0000 | (3.378) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 11.90 | Put | Currency Future | 3,132.0000 | 3,068.0000 | (2.043) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 9.00 | Call | Currency Future | 928.0000 | 965.0000 | 3.987 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/06/14 | 9.65 | Call | Currency Future | 716.0000 | 745.0000 | 4.050 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.15 | Call | Currency Future | 874.0000 | 910.0000 | 4.119 | 0 | 0 | 21,978 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.00 | Put | Currency Future | 832.0000 | 792.0000 | (4.808) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.65 | Put | Currency Future | 1,270.0000 | 1,221.0000 | (3.858) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.15 | Put | Currency Future | 928.0000 | 886.0000 | (4.526) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.20 | Call | Currency Future | 856.0000 | 891.0000 | 4.089 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.90 | Call | Currency Future | 328.0000 | 341.0000 | 3.963 | 0 | 0 | 21,978 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.10 | Call | Currency Future | 0.0000 | 928.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.10 | Put | Currency Future | 0.0000 | 854.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.20 | Put | Currency Future | 960.0000 | 917.0000 | (4.479) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.85 | Put | Currency Future | 740.0000 | 702.0000 | (5.135) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.15 | Put | Currency Future | 3,356.0000 | 3,290.0000 | (1.967) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 616.0000 | 640.0000 | 3.896 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.05 | Call | Currency Future | 910.0000 | 946.0000 | 3.956 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,198.0000 | 1,151.0000 | (3.923) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.15 | Call | Currency Future | 302.0000 | 314.0000 | 3.974 | 0 | 0 | 26,596 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.05 | Put | Currency Future | 864.0000 | 822.0000 | (4.861) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 790.0000 | 822.0000 | 4.051 | 0 | 0 | 26,596 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.20 | Call | Currency Future | 583.0000 | 606.0000 | 3.945 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 744.0000 | 775.0000 | 4.167 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.00 | Put | Currency Future | 1,531.0000 | 1,478.0000 | (3.462) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.95 | Call | Currency Future | 947.0000 | 985.0000 | 4.013 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.75 | Call | Currency Future | 689.0000 | 717.0000 | 4.064 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.95 | Put | Currency Future | 801.0000 | 761.0000 | (4.994) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.85 | Call | Currency Future | 986.0000 | 1,026.0000 | 4.057 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.00 | Call | Currency Future | 627.0000 | 652.0000 | 3.987 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.50 | Put | Currency Future | 1,163.0000 | 1,116.0000 | (4.041) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.20 | Put | Currency Future | 1,687.0000 | 1,632.0000 | (3.260) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,094.0000 | 1,048.0000 | (4.205) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.50 | Call | Currency Future | 759.0000 | 790.0000 | 4.084 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.70 | Call | Currency Future | 702.0000 | 731.0000 | 4.131 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.60 | Call | Currency Future | 730.0000 | 759.0000 | 3.973 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.70 | Put | Currency Future | 1,306.0000 | 1,257.0000 | (3.752) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 790.0000 | 822.0000 | 4.051 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.60 | Put | Currency Future | 1,234.0000 | 1,186.0000 | (3.890) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,094.0000 | 1,048.0000 | (4.205) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,417.0000 | 1,366.0000 | (3.599) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 663.0000 | 690.0000 | 4.072 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.05 | Put | Currency Future | 339.0000 | 319.0000 | (5.900) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 663.0000 | 690.0000 | 4.072 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 639.0000 | 664.0000 | 3.912 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,417.0000 | 1,366.0000 | (3.599) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,493.0000 | 1,441.0000 | (3.483) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.55 | Call | Currency Future | 266.0000 | 277.0000 | 4.135 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.15 | Call | Currency Future | 594.0000 | 617.0000 | 3.872 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.25 | Call | Currency Future | 573.0000 | 595.0000 | 3.839 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.55 | Put | Currency Future | 3,720.0000 | 3,653.0000 | (1.801) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.75 | Put | Currency Future | 1,343.0000 | 1,293.0000 | (3.723) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.15 | Put | Currency Future | 1,647.0000 | 1,593.0000 | (3.279) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 1,807.0000 | 1,751.0000 | (3.099) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,128.0000 | 1,082.0000 | (4.078) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.25 | Call | Currency Future | 406.0000 | 422.0000 | 3.941 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 553.0000 | 575.0000 | 3.978 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.15 | Put | Currency Future | 377.0000 | 352.0000 | (6.631) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 15.75 | Put | Currency Future | 6,730.0000 | 6,657.0000 | (1.085) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 1,847.0000 | 1,791.0000 | (3.032) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.25 | Put | Currency Future | 1,727.0000 | 1,672.0000 | (3.185) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 774.0000 | 806.0000 | 4.134 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.05 | Call | Currency Future | 1,385.0000 | 1,443.0000 | 4.188 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.15 | Call | Currency Future | 1,323.0000 | 1,375.0000 | 3.930 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 15.75 | Call | Currency Future | 77.0000 | 80.0000 | 3.896 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.45 | Call | Currency Future | 275.0000 | 285.0000 | 3.636 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,493.0000 | 1,441.0000 | (3.483) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 774.0000 | 806.0000 | 4.134 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,128.0000 | 1,082.0000 | (4.078) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,455.0000 | 1,403.0000 | (3.574) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.25 | Put | Currency Future | 3,446.0000 | 3,380.0000 | (1.915) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 651.0000 | 677.0000 | 3.994 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 14.25 | Put | Currency Future | 5,300.0000 | 5,230.0000 | (1.321) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,380.0000 | 1,329.0000 | (3.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 14.25 | Call | Currency Future | 147.0000 | 153.0000 | 4.082 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.35 | Put | Currency Future | 1,060.0000 | 1,015.0000 | (4.245) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 604.0000 | 628.0000 | 3.974 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 639.0000 | 664.0000 | 3.912 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.25 | Put | Currency Future | 2,560.0000 | 2,498.0000 | (2.422) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.10 | Put | Currency Future | 1,608.0000 | 1,555.0000 | (3.296) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.75 | Put | Currency Future | 249.0000 | 233.0000 | (6.426) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.25 | Call | Currency Future | 1,268.0000 | 1,318.0000 | 3.943 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 563.0000 | 585.0000 | 3.908 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.75 | Call | Currency Future | 1,595.0000 | 1,657.0000 | 3.887 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.75 | Put | Currency Future | 75.0000 | 70.0000 | (6.667) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.40 | Put | Currency Future | 3,583.0000 | 3,516.0000 | (1.870) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.75 | Call | Currency Future | 2,421.0000 | 2,494.0000 | 3.015 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.20 | Put | Currency Future | 17.0000 | 17.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.40 | Call | Currency Future | 279.0000 | 290.0000 | 3.943 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.25 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.40 | Call | Currency Future | 543.0000 | 565.0000 | 4.052 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 1,766.0000 | 1,711.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.25 | Call | Currency Future | 3,864.0000 | 3,941.0000 | 1.993 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.20 | Call | Currency Future | 2,933.0000 | 3,008.0000 | 2.557 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.25 | Put | Currency Future | 422.0000 | 394.0000 | (6.635) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.20 | Call | Currency Future | 2,025.0000 | 2,093.0000 | 3.358 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 676.0000 | 703.0000 | 3.994 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.00 | Put | Currency Future | 4,135.0000 | 4,067.0000 | (1.644) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 3.75 | Call | Currency Future | 5,347.0000 | 5,424.0000 | 1.440 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.20 | Put | Currency Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.45 | Put | Currency Future | 3,629.0000 | 3,562.0000 | (1.846) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.60 | Call | Currency Future | 1,707.0000 | 1,771.0000 | 3.749 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.20 | Put | Currency Future | 129.0000 | 119.0000 | (7.752) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.00 | Call | Currency Future | 3,126.0000 | 3,202.0000 | 2.431 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.00 | Put | Currency Future | 30.0000 | 29.0000 | (3.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.45 | Put | Currency Future | 4,556.0000 | 4,486.0000 | (1.536) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.50 | Put | Currency Future | 3,674.0000 | 3,607.0000 | (1.824) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.30 | Put | Currency Future | 1,026.0000 | 982.0000 | (4.288) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.00 | Call | Currency Future | 2,196.0000 | 2,268.0000 | 3.279 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 14.00 | Call | Currency Future | 163.0000 | 171.0000 | 4.908 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.60 | Put | Currency Future | 211.0000 | 197.0000 | (6.635) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/06/14 | 14.00 | Put | Currency Future | 5,067.0000 | 4,997.0000 | (1.381) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.30 | Call | Currency Future | 822.0000 | 856.0000 | 4.136 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.20 | Call | Currency Future | 413.0000 | 429.0000 | 3.874 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.20 | Put | Currency Future | 2,517.0000 | 2,455.0000 | (2.463) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.20 | Call | Currency Future | 218.0000 | 226.0000 | 3.670 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.45 | Call | Currency Future | 202.0000 | 210.0000 | 3.960 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.60 | Put | Currency Future | 3,766.0000 | 3,699.0000 | (1.779) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 651.0000 | 677.0000 | 3.994 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.20 | Put | Currency Future | 399.0000 | 373.0000 | (6.516) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.20 | Call | Currency Future | 1,295.0000 | 1,346.0000 | 3.938 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,455.0000 | 1,403.0000 | (3.574) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.85 | Put | Currency Future | 3,088.0000 | 3,023.0000 | (2.105) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 563.0000 | 585.0000 | 3.908 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.45 | Put | Currency Future | 1,888.0000 | 1,831.0000 | (3.019) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.20 | Put | Currency Future | 4,322.0000 | 4,252.0000 | (1.620) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.85 | Call | Currency Future | 334.0000 | 347.0000 | 3.892 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 1,766.0000 | 1,711.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.60 | Call | Currency Future | 262.0000 | 272.0000 | 3.817 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.35 | Call | Currency Future | 1,902.0000 | 1,969.0000 | 3.523 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.95 | Put | Currency Future | 95.0000 | 89.0000 | (6.316) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.50 | Put | Currency Future | 1,929.0000 | 1,872.0000 | (2.955) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.45 | Call | Currency Future | 534.0000 | 555.0000 | 3.933 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.35 | Call | Currency Future | 393.0000 | 409.0000 | 4.071 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.35 | Put | Currency Future | 156.0000 | 145.0000 | (7.051) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.95 | Call | Currency Future | 1,453.0000 | 1,512.0000 | 4.061 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.50 | Call | Currency Future | 525.0000 | 545.0000 | 3.810 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 1,807.0000 | 1,751.0000 | (3.099) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.25 | Call | Currency Future | 839.0000 | 873.0000 | 4.052 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.95 | Put | Currency Future | 307.0000 | 288.0000 | (6.189) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.25 | Put | Currency Future | 993.0000 | 949.0000 | (4.431) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.45 | Call | Currency Future | 381.0000 | 396.0000 | 3.937 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.00 | Put | Currency Future | 323.0000 | 303.0000 | (6.192) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.35 | Call | Currency Future | 1,215.0000 | 1,263.0000 | 3.951 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.45 | Put | Currency Future | 2,735.0000 | 2,672.0000 | (2.303) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.55 | Call | Currency Future | 516.0000 | 536.0000 | 3.876 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.35 | Put | Currency Future | 2,647.0000 | 2,585.0000 | (2.342) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R 2010/06/14 | 5.20 | Call | Currency Future | 3,914.0000 | 3,991.0000 | 1.967 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,198.0000 | 1,151.0000 | (3.923) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.95 | Call | Currency Future | 2,241.0000 | 2,313.0000 | 3.213 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.35 | Put | Currency Future | 469.0000 | 439.0000 | (6.397) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 7.00 | Put | Currency Future | 100.0000 | 94.0000 | (6.000) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 744.0000 | 775.0000 | 4.167 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,569.0000 | 1,516.0000 | (3.378) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.00 | Put | Currency Future | 3,221.0000 | 3,156.0000 | (2.018) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.95 | Put | Currency Future | 29.0000 | 28.0000 | (3.448) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 553.0000 | 575.0000 | 3.978 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 4.95 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 616.0000 | 640.0000 | 3.896 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.55 | Put | Currency Future | 1,970.0000 | 1,912.0000 | (2.944) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.65 | Put | Currency Future | 2,052.0000 | 1,995.0000 | (2.778) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.00 | Call | Currency Future | 317.0000 | 330.0000 | 4.101 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 4.95 | Call | Currency Future | 4,158.0000 | 4,235.0000 | 1.852 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.95 | Call | Currency Future | 3,175.0000 | 3,252.0000 | 2.425 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.00 | Call | Currency Future | 231.0000 | 240.0000 | 3.896 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 15.50 | Call | Currency Future | 85.0000 | 90.0000 | 5.882 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 15.50 | Put | Currency Future | 6,489.0000 | 6,416.0000 | (1.125) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 10.65 | Call | Currency Future | 499.0000 | 518.0000 | 3.808 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.35 | Call | Currency Future | 284.0000 | 295.0000 | 3.873 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.50 | Call | Currency Future | 270.0000 | 281.0000 | 4.074 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.00 | Put | Currency Future | 2,345.0000 | 2,285.0000 | (2.559) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 3,904.0000 | 3,836.0000 | (1.742) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 13.35 | Call | Currency Future | 208.0000 | 216.0000 | 3.846 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 11.00 | Call | Currency Future | 441.0000 | 459.0000 | 4.082 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 8.00 | Call | Currency Future | 1,419.0000 | 1,477.0000 | 4.087 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.75 | Call | Currency Future | 250.0000 | 260.0000 | 4.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.50 | Put | Currency Future | 55.0000 | 51.0000 | (7.273) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 12.35 | Put | Currency Future | 3,537.0000 | 3,471.0000 | (1.866) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 3.50 | Call | Currency Future | 5,596.0000 | 5,674.0000 | 1.394 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.00 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 6.50 | Call | Currency Future | 2,651.0000 | 2,725.0000 | 2.791 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R 2010/06/14 | 5.00 | Call | Currency Future | 4,109.0000 | 4,186.0000 | 1.874 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | \$ / R | 2010/06/14 | 9.35 | Call | Currency Future | 806.0000 | 839.0000 | 4.094 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 12.25 | Call | Currency Future | 293.0000 | 304.0000 | 3.754 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.65 | Call | Currency Future | 1,669.0000 | 1,732.0000 | 3.775 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 13.35 | Put | Currency Future | 4,462.0000 | 4,392.0000 | (1.569) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.65 | Put | Currency Future | 223.0000 | 209.0000 | (6.278) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 12.20 | Put | Currency Future | 3,401.0000 | 3,335.0000 | (1.941) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.70 | Call | Currency Future | 1,632.0000 | 1,694.0000 | 3.799 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.70 | Put | Currency Future | 236.0000 | 221.0000 | (6.356) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 9.80 | Put | Currency Future | 1,380.0000 | 1,329.0000 | (3.696) | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 9.80 | Call | Currency Future | 676.0000 | 703.0000 | 3.994 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 12.20 | Call | Currency Future | 297.0000 | 309.0000 | 4.040 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 11.60 | Put | Currency Future | 0.0000 | 2,804.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 8.10 | Call | Currency Future | 0.0000 | 1,409.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.10 | Put | Currency Future | 0.0000 | 106.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 6.10 | Put | Currency Future | 0.0000 | 31.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 8.10 | Put | Currency Future | 0.0000 | 335.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 10.60 | Call | Currency Future | 0.0000 | 527.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 10.60 | Put | Currency Future | 0.0000 | 1,953.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 13.60 | Put | Currency Future | 0.0000 | 4,627.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 13.60 | Call | Currency Future | 0.0000 | 201.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 11.60 | Call | Currency Future | 0.0000 | 377.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 6.10 | Call | Currency Future | 0.0000 | 3,104.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 5.10 | Put | Currency Future | 0.0000 | 15.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 7.10 | Call | Currency Future | 0.0000 | 2,179.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | \$ / R | 2010/06/14 | 5.10 | Call | Currency Future | 0.0000 | 4,088.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | | | Currency Future | 12.9702 | 13.0803 | 0.849 | 13.1500 | 13.0200 | 19,353 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.65 | Put | Currency Future | 812.0000 | 720.0000 | (11.330) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.90 | Put | Currency Future | 6,930.0000 | 6,820.0000 | (1.587) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.00 | Call | Currency Future | 8.0000 | 10.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.15 | Call | Currency Future | 52.0000 | 65.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.15 | Call | Currency Future | 248.0000 | 288.0000 | 16.129 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 10.45 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.20 | Put | Currency Future | 3,230.0000 | 3,120.0000 | (3.406) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.05 | Call | Currency Future | 7.0000 | 9.0000 | 28.571 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.75 | Call | Currency Future | 426.0000 | 493.0000 | 15.728 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.30 | Put | Currency Future | 3,330.0000 | 3,220.0000 | (3.303) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 11.95 | Call | Currency Future | 1,047.0000 | 1,149.0000 | 9.742 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.75 | Put | Currency Future | 2,781.0000 | 2,671.0000 | (3.955) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.05 | Put | Currency Future | 2,086.0000 | 1,979.0000 | (5.129) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.70 | Put | Currency Future | 185.0000 | 146.0000 | (21.081) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.80 | Put | Currency Future | 2,831.0000 | 2,721.0000 | (3.886) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.15 | Put | Currency Future | 1,232.0000 | 1,135.0000 | (7.873) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 10.45 | Call | Currency Future | 2,520.0000 | 2,630.0000 | 4.365 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.70 | Put | Currency Future | 5,730.0000 | 5,620.0000 | (1.920) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.55 | Call | Currency Future | 554.0000 | 634.0000 | 14.440 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.90 | Put | Currency Future | 1,940.0000 | 1,833.0000 | (5.515) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.80 | Put | Currency Future | 4,830.0000 | 4,720.0000 | (2.277) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.05 | Put | Currency Future | 2,086.0000 | 1,979.0000 | (5.129) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.35 | Call | Currency Future | 191.0000 | 221.0000 | 15.707 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.40 | Put | Currency Future | 5,430.0000 | 5,320.0000 | (2.026) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.90 | Call | Currency Future | 10.0000 | 13.0000 | 30.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.75 | Put | Currency Future | 205.0000 | 163.0000 | (20.488) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.05 | Call | Currency Future | 7.0000 | 9.0000 | 28.571 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.90 | Call | Currency Future | 84.0000 | 104.0000 | 23.810 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.40 | Put | Currency Future | 3,430.0000 | 3,320.0000 | (3.207) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 8.95 | Call | Currency Future | 4,020.0000 | 4,130.0000 | 2.736 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.60 | Put | Currency Future | 5,630.0000 | 5,520.0000 | (1.954) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 3,030.0000 | 2,920.0000 | (3.630) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.80 | Put | Currency Future | 228.0000 | 181.0000 | (20.614) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.10 | Call | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.00 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 11.95 | Put | Currency Future | 27.0000 | 19.0000 | (29.630) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.50 | Put | Currency Future | 3,530.0000 | 3,420.0000 | (3.116) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.30 | Call | Currency Future | 744.0000 | 835.0000 | 12.231 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.40 | Put | Currency Future | 95.0000 | 71.0000 | (25.263) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.80 | Call | Currency Future | 398.0000 | 462.0000 | 16.080 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.10 | Put | Currency Future | 2,136.0000 | 2,028.0000 | (5.056) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.25 | Put | Currency Future | 2,284.0000 | 2,175.0000 | (4.772) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.90 | Put | Currency Future | 1,014.0000 | 924.0000 | (8.876) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 3,030.0000 | 2,920.0000 | (3.630) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 8.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.50 | Put | Currency Future | 5,530.0000 | 5,420.0000 | (1.989) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.10 | Put | Currency Future | 395.0000 | 328.0000 | (16.962) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.00 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.40 | Call | Currency Future | 665.0000 | 752.0000 | 13.083 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 7.90 | Call | Currency Future | 5,070.0000 | 5,180.0000 | 2.170 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.80 | Put | Currency Future | 1,842.0000 | 1,736.0000 | (5.755) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.45 | Put | Currency Future | 2,482.0000 | 2,373.0000 | (4.392) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.40 | Put | Currency Future | 609.0000 | 527.0000 | (13.465) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 3,630.0000 | 3,520.0000 | (3.030) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.65 | Call | Currency Future | 132.0000 | 150.0000 | 13.636 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.10 | Call | Currency Future | 265.0000 | 308.0000 | 16.226 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.35 | Put | Currency Future | 3,380.0000 | 3,270.0000 | (3.254) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.90 | Put | Currency Future | 277.0000 | 223.0000 | (19.495) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.00 | Put | Currency Future | 2,037.0000 | 1,930.0000 | (5.253) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.30 | Call | Currency Future | 3.0000 | 5.0000 | 66.667 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.25 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.35 | Put | Currency Future | 571.0000 | 491.0000 | (14.011) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.65 | Call | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 16.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.90 | Call | Currency Future | 347.0000 | 404.0000 | 16.427 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 9.40 | Call | Currency Future | 3,570.0000 | 3,680.0000 | 3.081 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.70 | Call | Currency Future | 456.0000 | 526.0000 | 15.351 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.30 | Put | Currency Future | 2,333.0000 | 2,225.0000 | (4.629) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.40 | Call | Currency Future | 180.0000 | 207.0000 | 15.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.90 | Put | Currency Future | 3,930.0000 | 3,820.0000 | (2.799) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.90 | Put | Currency Future | 5,930.0000 | 5,820.0000 | (1.855) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.70 | Call | Currency Future | 121.0000 | 141.0000 | 16.529 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.55 | Put | Currency Future | 134.0000 | 104.0000 | (22.388) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.10 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.60 | Put | Currency Future | 150.0000 | 117.0000 | (22.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 9.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.80 | Call | Currency Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.80 | Put | Currency Future | 3,830.0000 | 3,720.0000 | (2.872) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 5,680.0000 | 5,570.0000 | (1.937) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.70 | Put | Currency Future | 851.0000 | 761.0000 | (10.576) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.10 | Put | Currency Future | 3,130.0000 | 3,020.0000 | (3.514) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.60 | Call | Currency Future | 520.0000 | 597.0000 | 14.808 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 10.90 | Call | Currency Future | 2,071.0000 | 2,180.0000 | 5.263 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.50 | Put | Currency Future | 4,530.0000 | 4,420.0000 | (2.428) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.15 | Put | Currency Future | 428.0000 | 358.0000 | (16.355) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.70 | Put | Currency Future | 3,730.0000 | 3,620.0000 | (2.949) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.65 | Put | Currency Future | 4,680.0000 | 4,570.0000 | (2.350) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.50 | Put | Currency Future | 120.0000 | 92.0000 | (23.333) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.50 | Put | Currency Future | 2,532.0000 | 2,423.0000 | (4.305) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.45 | Put | Currency Future | 107.0000 | 81.0000 | (24.299) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 6,080.0000 | 5,970.0000 | (1.809) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 2,631.0000 | 2,522.0000 | (4.143) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.30 | Put | Currency Future | 74.0000 | 55.0000 | (25.676) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.40 | Call | Currency Future | 665.0000 | 752.0000 | 13.083 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 2,432.0000 | 2,323.0000 | (4.482) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.45 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.05 | Call | Currency Future | 284.0000 | 330.0000 | 16.197 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 17.10 | Put | Currency Future | 4,130.0000 | 4,020.0000 | (2.663) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.45 | Put | Currency Future | 5,480.0000 | 5,370.0000 | (2.007) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.65 | Call | Currency Future | 487.0000 | 561.0000 | 15.195 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.40 | Put | Currency Future | 95.0000 | 71.0000 | (25.263) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 10.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.30 | Call | Currency Future | 3.0000 | 5.0000 | 66.667 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.60 | Call | Currency Future | 20.0000 | 26.0000 | 30.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.05 | Put | Currency Future | 364.0000 | 300.0000 | (17.582) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.50 | Call | Currency Future | 590.0000 | 672.0000 | 13.898 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.30 | Put | Currency Future | 2,333.0000 | 2,225.0000 | (4.629) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.15 | Call | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.45 | Call | Currency Future | 627.0000 | 711.0000 | 13.397 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.20 | Put | Currency Future | 462.0000 | 389.0000 | (15.801) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 11.70 | Call | Currency Future | 1,282.0000 | 1,388.0000 | 8.268 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.40 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.40 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.85 | Put | Currency Future | 3,880.0000 | 3,770.0000 | (2.835) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.25 | Put | Currency Future | 3,280.0000 | 3,170.0000 | (3.354) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.50 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.60 | Put | Currency Future | 770.0000 | 680.0000 | (11.688) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.15 | Call | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 7.45 | Call | Currency Future | 5,520.0000 | 5,630.0000 | 1.993 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 7.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.65 | Put | Currency Future | 167.0000 | 131.0000 | (21.557) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.35 | Put | Currency Future | 2,383.0000 | 2,274.0000 | (4.574) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.60 | Call | Currency Future | 140.0000 | 160.0000 | 14.286 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R 2009/06/12 | 17.00 | Put | Currency Future | 4,030.0000 | 3,920.0000 | (2.730) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 8.70 | Call | Currency Future | 4,270.0000 | 4,380.0000 | 2.576 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 3,380.0000 | 3,270.0000 | (3.254) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 8.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.25 | Put | Currency Future | 4,280.0000 | 4,170.0000 | (2.570) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 3,180.0000 | 3,070.0000 | (3.459) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 10.20 | Call | Currency Future | 2,770.0000 | 2,880.0000 | 3.971 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 4,380.0000 | 4,270.0000 | (2.511) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 3,480.0000 | 3,370.0000 | (3.161) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 1,940.0000 | 1,833.0000 | (5.515) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 19.00 | Put | Currency Future | 6,030.0000 | 5,920.0000 | (1.824) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 11.70 | Put | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 18.75 | Put | Currency Future | 5,780.0000 | 5,670.0000 | (1.903) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 7.20 | Call | Currency Future | 5,770.0000 | 5,880.0000 | 1.906 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 17.45 | Put | Currency Future | 4,480.0000 | 4,370.0000 | (2.455) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 18.25 | Put | Currency Future | 5,280.0000 | 5,170.0000 | (2.083) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 3,130.0000 | 3,020.0000 | (3.514) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 19.20 | Put | Currency Future | 6,230.0000 | 6,120.0000 | (1.766) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 14.00 | Call | Currency Future | 70.0000 | 87.0000 | 24.286 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 2,582.0000 | 2,472.0000 | (4.260) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 19.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 14.35 | Put | Currency Future | 1,414.0000 | 1,314.0000 | (7.072) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 3,880.0000 | 3,770.0000 | (2.835) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 19.10 | Put | Currency Future | 6,130.0000 | 6,020.0000 | (1.794) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/06/12 | 14.00 | Put | Currency Future | 1,099.0000 | 1,007.0000 | (8.371) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 12.85 | Call | Currency Future | 372.0000 | 432.0000 | 16.129 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.20 | Put | Currency Future | 2,234.0000 | 2,126.0000 | (4.834) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 2,432.0000 | 2,323.0000 | (4.482) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.35 | Call | Currency Future | 34.0000 | 44.0000 | 29.412 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 2,930.0000 | 2,821.0000 | (3.720) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.80 | Put | Currency Future | 3,830.0000 | 3,720.0000 | (2.872) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.90 | Call | Currency Future | 10.0000 | 13.0000 | 30.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.35 | Put | Currency Future | 5,380.0000 | 5,270.0000 | (2.045) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.20 | Call | Currency Future | 232.0000 | 270.0000 | 16.379 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.85 | Put | Currency Future | 251.0000 | 202.0000 | (19.522) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 4,080.0000 | 3,970.0000 | (2.696) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.65 | Call | Currency Future | 18.0000 | 23.0000 | 27.778 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.45 | Put | Currency Future | 649.0000 | 564.0000 | (13.097) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 10.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 4,580.0000 | 4,470.0000 | (2.402) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.55 | Call | Currency Future | 22.0000 | 29.0000 | 31.818 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.10 | Put | Currency Future | 2,136.0000 | 2,028.0000 | (5.056) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.45 | Call | Currency Future | 28.0000 | 36.0000 | 28.571 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.95 | Put | Currency Future | 3,980.0000 | 3,870.0000 | (2.764) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.40 | Call | Currency Future | 31.0000 | 40.0000 | 29.032 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.20 | Call | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.10 | Call | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.50 | Put | Currency Future | 1,555.0000 | 1,452.0000 | (6.624) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 4,180.0000 | 4,070.0000 | (2.632) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 14.65 | Put | Currency Future | 1,697.0000 | 1,593.0000 | (6.128) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.45 | Put | Currency Future | 1,507.0000 | 1,405.0000 | (6.768) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.45 | Call | Currency Future | 169.0000 | 194.0000 | 14.793 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.55 | Put | Currency Future | 3,580.0000 | 3,470.0000 | (3.073) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.85 | Put | Currency Future | 1,891.0000 | 1,784.0000 | (5.658) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.30 | Put | Currency Future | 3,330.0000 | 3,220.0000 | (3.303) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.50 | Call | Currency Future | 25.0000 | 32.0000 | 28.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 2,681.0000 | 2,572.0000 | (4.066) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.05 | Put | Currency Future | 5,080.0000 | 4,970.0000 | (2.165) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.40 | Put | Currency Future | 1,461.0000 | 1,359.0000 | (6.982) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.40 | Put | Currency Future | 5,430.0000 | 5,320.0000 | (2.026) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.35 | Put | Currency Future | 2,383.0000 | 2,274.0000 | (4.574) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.20 | Put | Currency Future | 3,230.0000 | 3,120.0000 | (3.406) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.85 | Call | Currency Future | 11.0000 | 15.0000 | 36.364 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.60 | Put | Currency Future | 1,650.0000 | 1,546.0000 | (6.303) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 4,980.0000 | 4,870.0000 | (2.209) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.05 | Call | Currency Future | 63.0000 | 79.0000 | 25.397 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.40 | Put | Currency Future | 3,430.0000 | 3,320.0000 | (3.207) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.15 | Put | Currency Future | 6,180.0000 | 6,070.0000 | (1.780) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.35 | Call | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.90 | Call | Currency Future | 347.0000 | 404.0000 | 16.427 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.95 | Put | Currency Future | 1,056.0000 | 965.0000 | (8.617) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.30 | Put | Currency Future | 534.0000 | 456.0000 | (14.607) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.80 | Put | Currency Future | 5,830.0000 | 5,720.0000 | (1.887) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.15 | Put | Currency Future | 2,185.0000 | 2,077.0000 | (4.943) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.95 | Call | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.05 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 5,180.0000 | 5,070.0000 | (2.124) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 2,681.0000 | 2,572.0000 | (4.066) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.55 | Put | Currency Future | 5,580.0000 | 5,470.0000 | (1.971) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.75 | Put | Currency Future | 890.0000 | 802.0000 | (9.888) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.70 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.40 | Put | Currency Future | 609.0000 | 527.0000 | (13.465) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.90 | Put | Currency Future | 277.0000 | 223.0000 | (19.495) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.15 | Put | Currency Future | 2,185.0000 | 2,077.0000 | (4.943) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.05 | Put | Currency Future | 1,143.0000 | 1,049.0000 | (8.224) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.40 | Call | Currency Future | 180.0000 | 207.0000 | 15.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 3,680.0000 | 3,570.0000 | (2.989) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.45 | Put | Currency Future | 5,480.0000 | 5,370.0000 | (2.007) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.70 | Put | Currency Future | 2,731.0000 | 2,621.0000 | (4.028) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.30 | Call | Currency Future | 204.0000 | 236.0000 | 15.686 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.60 | Put | Currency Future | 1,650.0000 | 1,546.0000 | (6.303) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.50 | Call | Currency Future | 158.0000 | 182.0000 | 15.190 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.95 | Call | Currency Future | 325.0000 | 377.0000 | 16.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.00 | Put | Currency Future | 333.0000 | 272.0000 | (18.318) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.15 | Put | Currency Future | 0.0000 | 358.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.95 | Put | Currency Future | 2,980.0000 | 2,871.0000 | (3.658) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 3,680.0000 | 3,570.0000 | (2.989) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.40 | Call | Currency Future | 31.0000 | 40.0000 | 29.032 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.95 | Put | Currency Future | 304.0000 | 247.0000 | (18.750) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.95 | Call | Currency Future | 77.0000 | 95.0000 | 23.377 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.55 | Put | Currency Future | 1,602.0000 | 1,498.0000 | (6.492) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 2,631.0000 | 2,522.0000 | (4.143) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 15.55 | Put | Currency Future | 2,582.0000 | 2,472.0000 | (4.260) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 5,180.0000 | 5,070.0000 | (2.124) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 3,630.0000 | 3,520.0000 | (3.030) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.80 | Call | Currency Future | 101.0000 | 124.0000 | 22.772 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.00 | Call | Currency Future | 304.0000 | 353.0000 | 16.118 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.90 | Put | Currency Future | 4,930.0000 | 4,820.0000 | (2.231) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.85 | Put | Currency Future | 4,880.0000 | 4,770.0000 | (2.254) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.75 | Put | Currency Future | 3,780.0000 | 3,670.0000 | (2.910) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.30 | Put | Currency Future | 1,368.0000 | 1,268.0000 | (7.310) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.05 | Put | Currency Future | 3,080.0000 | 2,970.0000 | (3.571) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 4,430.0000 | 4,320.0000 | (2.483) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 5,880.0000 | 5,770.0000 | (1.871) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.85 | Call | Currency Future | 92.0000 | 114.0000 | 23.913 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.05 | Call | Currency Future | 63.0000 | 79.0000 | 25.397 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.85 | Put | Currency Future | 2,881.0000 | 2,771.0000 | (3.818) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.60 | Call | Currency Future | 20.0000 | 26.0000 | 30.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.15 | Call | Currency Future | 0.0000 | 288.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 4,180.0000 | 4,070.0000 | (2.632) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.90 | Call | Currency Future | 84.0000 | 104.0000 | 23.810 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.05 | Put | Currency Future | 1,143.0000 | 1,049.0000 | (8.224) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.70 | Put | Currency Future | 3,730.0000 | 3,620.0000 | (2.949) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.80 | Put | Currency Future | 1,842.0000 | 1,736.0000 | (5.755) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.65 | Put | Currency Future | 0.0000 | 131.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.80 | Put | Currency Future | 2,831.0000 | 2,721.0000 | (3.886) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 5,680.0000 | 5,570.0000 | (1.937) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.85 | Put | Currency Future | 972.0000 | 884.0000 | (9.053) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.75 | Call | Currency Future | 111.0000 | 132.0000 | 18.919 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.25 | Call | Currency Future | 218.0000 | 252.0000 | 15.596 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.80 | Call | Currency Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.10 | Call | Currency Future | 57.0000 | 72.0000 | 26.316 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 17.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.30 | Put | Currency Future | 4,330.0000 | 4,220.0000 | (2.540) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.95 | Put | Currency Future | 5,980.0000 | 5,870.0000 | (1.839) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.90 | Put | Currency Future | 1,014.0000 | 924.0000 | (8.876) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.80 | Call | Currency Future | 101.0000 | 124.0000 | 22.772 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.15 | Put | Currency Future | 3,180.0000 | 3,070.0000 | (3.459) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.80 | Put | Currency Future | 931.0000 | 844.0000 | (9.345) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.10 | Put | Currency Future | 1,187.0000 | 1,092.0000 | (8.003) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 2,930.0000 | 2,821.0000 | (3.720) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.80 | Put | Currency Future | 931.0000 | 844.0000 | (9.345) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 2,930.0000 | 2,821.0000 | (3.720) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.50 | Put | Currency Future | 688.0000 | 602.0000 | (12.500) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.30 | Call | Currency Future | 38.0000 | 49.0000 | 28.947 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.90 | Put | Currency Future | 3,930.0000 | 3,820.0000 | (2.799) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 4,980.0000 | 4,870.0000 | (2.209) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 16.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.55 | Put | Currency Future | 729.0000 | 640.0000 | (12.209) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.55 | Call | Currency Future | 149.0000 | 171.0000 | 14.765 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.25 | Put | Currency Future | 497.0000 | 422.0000 | (15.091) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.35 | Put | Currency Future | 84.0000 | 63.0000 | (25.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 6,080.0000 | 5,970.0000 | (1.809) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 15.85 | Put | Currency Future | 2,881.0000 | 2,771.0000 | (3.818) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.70 | Put | Currency Future | 1,745.0000 | 1,640.0000 | (6.017) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.85 | Call | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 16.45 | Put | Currency Future | 3,480.0000 | 3,370.0000 | (3.161) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.70 | Call | Currency Future | 16.0000 | 21.0000 | 31.250 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.25 | Put | Currency Future | 6,280.0000 | 6,170.0000 | (1.752) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.85 | Call | Currency Future | 11.0000 | 15.0000 | 36.364 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.85 | Put | Currency Future | 1,891.0000 | 1,784.0000 | (5.658) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 4,580.0000 | 4,470.0000 | (2.402) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.15 | Put | Currency Future | 1,232.0000 | 1,135.0000 | (7.873) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.35 | Call | Currency Future | 704.0000 | 793.0000 | 12.642 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.75 | Put | Currency Future | 1,794.0000 | 1,688.0000 | (5.909) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.15 | Call | Currency Future | 52.0000 | 65.0000 | 25.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.75 | Call | Currency Future | 14.0000 | 18.0000 | 28.571 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.35 | Put | Currency Future | 6,380.0000 | 6,270.0000 | (1.724) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 4,080.0000 | 3,970.0000 | (2.696) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.25 | Call | Currency Future | 42.0000 | 54.0000 | 28.571 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.25 | Put | Currency Future | 65.0000 | 47.0000 | (27.692) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.40 | Put | Currency Future | 1,461.0000 | 1,359.0000 | (6.982) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.35 | Put | Currency Future | 4,380.0000 | 4,270.0000 | (2.511) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.55 | Put | Currency Future | 1,602.0000 | 1,498.0000 | (6.492) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.65 | Call | Currency Future | 0.0000 | 561.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.20 | Put | Currency Future | 4,230.0000 | 4,120.0000 | (2.600) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.65 | Put | Currency Future | 1,697.0000 | 1,593.0000 | (6.128) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.10 | Put | Currency Future | 395.0000 | 328.0000 | (16.962) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.90 | Put | Currency Future | 4,930.0000 | 4,820.0000 | (2.231) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.10 | Call | Currency Future | 265.0000 | 308.0000 | 16.226 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.10 | Put | Currency Future | 4,130.0000 | 4,020.0000 | (2.663) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.95 | Call | Currency Future | 9.0000 | 12.0000 | 33.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.60 | Put | Currency Future | 150.0000 | 117.0000 | (22.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.25 | Put | Currency Future | 1,322.0000 | 1,223.0000 | (7.489) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.00 | Put | Currency Future | 5,030.0000 | 4,920.0000 | (2.187) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.65 | Call | Currency Future | 18.0000 | 23.0000 | 27.778 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 12.60 | Call | Currency Future | 520.0000 | 597.0000 | 14.808 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.95 | Put | Currency Future | 1,988.0000 | 1,881.0000 | (5.382) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.20 | Call | Currency Future | 47.0000 | 59.0000 | 25.532 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.10 | Put | Currency Future | 5,130.0000 | 5,020.0000 | (2.144) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.55 | Call | Currency Future | 22.0000 | 29.0000 | 31.818 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.20 | Put | Currency Future | 1,277.0000 | 1,179.0000 | (7.674) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.70 | Put | Currency Future | 4,730.0000 | 4,620.0000 | (2.326) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.60 | Put | Currency Future | 4,630.0000 | 4,520.0000 | (2.376) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 4,430.0000 | 4,320.0000 | (2.483) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.40 | Put | Currency Future | 6,430.0000 | 6,320.0000 | (1.711) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.55 | Put | Currency Future | 6,580.0000 | 6,470.0000 | (1.672) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.45 | Put | Currency Future | 6,480.0000 | 6,370.0000 | (1.698) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.20 | Put | Currency Future | 5,230.0000 | 5,120.0000 | (2.103) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.90 | Put | Currency Future | 5,930.0000 | 5,820.0000 | (1.855) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 5,880.0000 | 5,770.0000 | (1.871) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.30 | Put | Currency Future | 6,330.0000 | 6,220.0000 | (1.738) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 19.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 12.25 | Call | Currency Future | 785.0000 | 878.0000 | 11.847 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.85 | Call | Currency Future | 92.0000 | 114.0000 | 23.913 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.30 | Call | Currency Future | 38.0000 | 49.0000 | 28.947 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.65 | Put | Currency Future | 812.0000 | 720.0000 | (11.330) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.65 | Call | Currency Future | 132.0000 | 150.0000 | 13.636 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.55 | Call | Currency Future | 149.0000 | 171.0000 | 14.765 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.35 | Put | Currency Future | 1,414.0000 | 1,314.0000 | (7.072) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.55 | Put | Currency Future | 729.0000 | 640.0000 | (12.209) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 13.85 | Put | Currency Future | 972.0000 | 884.0000 | (9.053) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/06/12 | 14.30 | Put | Currency Future | 1,368.0000 | 1,268.0000 | (7.310) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/06/12 | 14.35 | Call | Currency Future | 34.0000 | 44.0000 | 29.412 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | | | Currency Future | 13.1830 | 13.2913 | 0.822 | 0.0000 | 0.0000 | 3,519 |
| 14/05/2009 | £ / R | 2009/09/14 | 11.90 | Call | Currency Future | 1,445.0000 | 1,533.0000 | 6.090 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 20.10 | Put | Currency Future | 6,918.0000 | 6,809.0000 | (1.576) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,507.0000 | 1,428.0000 | (5.242) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 11.90 | Put | Currency Future | 162.0000 | 142.0000 | (12.346) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 18.60 | Put | Currency Future | 5,421.0000 | 5,313.0000 | (1.992) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.40 | Put | Currency Future | 3,263.0000 | 3,160.0000 | (3.157) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 19.65 | Put | Currency Future | 6,468.0000 | 6,360.0000 | (1.670) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 10.40 | Put | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.30 | Put | Currency Future | 728.0000 | 665.0000 | (8.654) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,294.0000 | 2,201.0000 | (4.054) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 290.0000 | 319.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 153.0000 | 170.0000 | 11.111 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 442.0000 | 474.0000 | 7.240 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 2,120.0000 | 2,028.0000 | (4.340) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 666.0000 | 606.0000 | (9.009) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 1,109.0000 | 1,032.0000 | (6.943) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.30 | Call | Currency Future | 611.0000 | 656.0000 | 7.365 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 2,206.0000 | 2,114.0000 | (4.170) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 111.0000 | 124.0000 | 11.712 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 19.40 | Put | Currency Future | 6,218.0000 | 6,110.0000 | (1.737) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 199.0000 | 220.0000 | 10.553 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 2,428.0000 | 2,332.0000 | (3.954) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 17.90 | Call | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,866.0000 | 1,779.0000 | (4.662) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.95 | Call | Currency Future | 755.0000 | 811.0000 | 7.417 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 2,608.0000 | 2,511.0000 | (3.719) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 1,286.0000 | 1,212.0000 | (5.754) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 19.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 17.90 | Put | Currency Future | 4,726.0000 | 4,619.0000 | (2.264) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 18.60 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 139.0000 | 155.0000 | 11.511 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.95 | Put | Currency Future | 522.0000 | 470.0000 | (9.962) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 91.0000 | 103.0000 | 13.187 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R 2009/09/14 | 19.40 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.05 | Call | Currency Future | 711.0000 | 763.0000 | 7.314 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.35 | Call | Currency Future | 127.0000 | 142.0000 | 11.811 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 16.40 | Call | Currency Future | 46.0000 | 52.0000 | 13.043 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.60 | Call | Currency Future | 101.0000 | 113.0000 | 11.881 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 10.40 | Call | Currency Future | 2,795.0000 | 2,901.0000 | 3.792 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.80 | Put | Currency Future | 1,072.0000 | 996.0000 | (7.090) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 17.10 | Put | Currency Future | 3,939.0000 | 3,833.0000 | (2.691) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 160.0000 | 177.0000 | 10.625 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.20 | Call | Currency Future | 649.0000 | 698.0000 | 7.550 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.90 | Call | Currency Future | 430.0000 | 460.0000 | 6.977 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 20.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.65 | Call | Currency Future | 96.0000 | 108.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 8.90 | Call | Currency Future | 4,283.0000 | 4,391.0000 | 2.522 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.05 | Put | Currency Future | 578.0000 | 521.0000 | (9.862) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 12.60 | Put | Currency Future | 365.0000 | 329.0000 | (9.863) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 1,866.0000 | 1,779.0000 | (4.662) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 14.70 | Call | Currency Future | 226.0000 | 250.0000 | 10.619 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.80 | Call | Currency Future | 83.0000 | 93.0000 | 12.048 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 17.10 | Call | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 1,147.0000 | 1,069.0000 | (6.800) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 8.10 | Call | Currency Future | 5,083.0000 | 5,191.0000 | 2.125 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.60 | Call | Currency Future | 101.0000 | 113.0000 | 11.881 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.80 | Put | Currency Future | 2,700.0000 | 2,602.0000 | (3.630) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 9.60 | Call | Currency Future | 3,585.0000 | 3,693.0000 | 3.013 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.40 | Put | Currency Future | 792.0000 | 726.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 1,147.0000 | 1,069.0000 | (6.800) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 12.85 | Put | Currency Future | 470.0000 | 424.0000 | (9.787) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.60 | Put | Currency Future | 2,518.0000 | 2,421.0000 | (3.852) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 14.10 | Call | Currency Future | 369.0000 | 403.0000 | 9.214 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.80 | Call | Currency Future | 455.0000 | 487.0000 | 7.033 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 12.65 | Put | Currency Future | 385.0000 | 347.0000 | (9.870) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 11.10 | Call | Currency Future | 2,131.0000 | 2,232.0000 | 4.740 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 15.35 | Put | Currency Future | 2,294.0000 | 2,201.0000 | (4.054) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/09/14 | 13.90 | Call | Currency Future | 430.0000 | 460.0000 | 6.977 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 12.75 | Put | Currency Future | 425.0000 | 384.0000 | (9.647) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 9.60 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 2,077.0000 | 1,986.0000 | (4.381) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 2,563.0000 | 2,466.0000 | (3.785) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 575.0000 | 617.0000 | 7.304 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 8.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 803.0000 | 865.0000 | 7.721 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.25 | Put | Currency Future | 697.0000 | 635.0000 | (8.895) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 11.10 | Put | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 199.0000 | 220.0000 | 10.553 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 779.0000 | 836.0000 | 7.317 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.25 | Call | Currency Future | 630.0000 | 677.0000 | 7.460 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.60 | Call | Currency Future | 948.0000 | 1,020.0000 | 7.595 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.00 | Call | Currency Future | 733.0000 | 786.0000 | 7.231 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 7.40 | Call | Currency Future | 5,783.0000 | 5,891.0000 | 1.868 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.75 | Call | Currency Future | 858.0000 | 925.0000 | 7.809 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 759.0000 | 695.0000 | (8.432) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.15 | Put | Currency Future | 637.0000 | 577.0000 | (9.419) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 1,743.0000 | 1,659.0000 | (4.819) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 9.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 369.0000 | 403.0000 | 9.214 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 592.0000 | 636.0000 | 7.432 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.15 | Call | Currency Future | 670.0000 | 718.0000 | 7.164 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 127.0000 | 142.0000 | 11.811 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 10.65 | Call | Currency Future | 2,554.0000 | 2,659.0000 | 4.111 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.65 | Call | Currency Future | 918.0000 | 988.0000 | 7.625 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.45 | Put | Currency Future | 825.0000 | 758.0000 | (8.121) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.00 | Put | Currency Future | 550.0000 | 495.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 9.15 | Call | Currency Future | 4,033.0000 | 4,142.0000 | 2.703 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,338.0000 | 2,244.0000 | (4.021) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 1,286.0000 | 1,212.0000 | (5.754) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.90 | Put | Currency Future | 496.0000 | 445.0000 | (10.282) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 7.65 | Call | Currency Future | 5,533.0000 | 5,641.0000 | 1.952 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 121.0000 | 136.0000 | 12.397 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 341.0000 | 373.0000 | 9.384 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,624.0000 | 1,541.0000 | (5.111) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 691.0000 | 740.0000 | 7.091 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 2,979.0000 | 2,878.0000 | (3.390) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 328.0000 | 359.0000 | 9.451 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 257.0000 | 283.0000 | 10.117 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,518.0000 | 2,421.0000 | (3.852) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 10.65 | Put | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,792.0000 | 2,693.0000 | (3.546) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.20 | Put | Currency Future | 2,163.0000 | 2,071.0000 | (4.253) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 608.0000 | 549.0000 | (9.704) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 511.0000 | 548.0000 | 7.241 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 2,885.0000 | 2,786.0000 | (3.432) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,250.0000 | 1,178.0000 | (5.760) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,322.0000 | 1,247.0000 | (5.673) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.45 | Call | Currency Future | 558.0000 | 599.0000 | 7.348 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 133.0000 | 148.0000 | 11.278 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.15 | Put | Currency Future | 222.0000 | 196.0000 | (11.712) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 75.0000 | 85.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,250.0000 | 2,157.0000 | (4.133) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 511.0000 | 548.0000 | 7.241 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 208.0000 | 230.0000 | 10.577 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.55 | Put | Currency Future | 893.0000 | 823.0000 | (7.839) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.15 | Call | Currency Future | 1,255.0000 | 1,338.0000 | 6.614 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,472.0000 | 2,377.0000 | (3.843) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 1,181.0000 | 1,106.0000 | (6.351) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,907.0000 | 1,820.0000 | (4.562) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 18.15 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 167.0000 | 185.0000 | 10.778 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,432.0000 | 1,354.0000 | (5.447) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.50 | Put | Currency Future | 858.0000 | 790.0000 | (7.925) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 146.0000 | 162.0000 | 10.959 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 116.0000 | 129.0000 | 11.207 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 18.15 | Put | Currency Future | 4,974.0000 | 4,866.0000 | (2.171) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 2,034.0000 | 1,944.0000 | (4.425) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 355.0000 | 388.0000 | 9.296 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 13.50 | Call | Currency Future | 541.0000 | 581.0000 | 7.394 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 190.0000 | 211.0000 | 11.053 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 2,383.0000 | 2,288.0000 | (3.987) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.65 | Put | Currency Future | 963.0000 | 890.0000 | (7.580) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.65 | Call | Currency Future | 35.0000 | 40.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 105.0000 | 118.0000 | 12.381 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,395.0000 | 1,318.0000 | (5.520) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,825.0000 | 1,738.0000 | (4.767) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 496.0000 | 532.0000 | 7.258 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.65 | Put | Currency Future | 3,502.0000 | 3,399.0000 | (2.941) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.75 | Call | Currency Future | 87.0000 | 98.0000 | 12.644 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 315.0000 | 345.0000 | 9.524 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,250.0000 | 2,157.0000 | (4.133) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 68.0000 | 77.0000 | 13.235 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,338.0000 | 2,244.0000 | (4.021) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 928.0000 | 856.0000 | (7.759) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 2,654.0000 | 2,557.0000 | (3.655) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 383.0000 | 419.0000 | 9.399 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 121.0000 | 136.0000 | 12.397 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 105.0000 | 118.0000 | 12.381 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 190.0000 | 211.0000 | 11.053 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.55 | Call | Currency Future | 526.0000 | 564.0000 | 7.224 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.90 | Put | Currency Future | 0.0000 | 445.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.05 | Call | Currency Future | 65.0000 | 73.0000 | 12.308 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 1,358.0000 | 1,282.0000 | (5.596) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 208.0000 | 230.0000 | 10.577 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 174.0000 | 194.0000 | 11.494 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 0.0000 | 836.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.05 | Put | Currency Future | 2,932.0000 | 2,832.0000 | (3.411) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,825.0000 | 1,738.0000 | (4.767) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,991.0000 | 1,902.0000 | (4.470) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 0.0000 | 617.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 75.0000 | 85.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,703.0000 | 1,619.0000 | (4.932) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 928.0000 | 856.0000 | (7.759) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 246.0000 | 271.0000 | 10.163 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,469.0000 | 1,391.0000 | (5.310) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,700.0000 | 2,602.0000 | (3.630) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 153.0000 | 170.0000 | 11.111 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,663.0000 | 1,580.0000 | (4.991) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,703.0000 | 1,619.0000 | (4.932) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 83.0000 | 93.0000 | 12.048 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 2,120.0000 | 2,028.0000 | (4.340) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 236.0000 | 260.0000 | 10.169 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.40 | Put | Currency Future | 0.0000 | 726.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.95 | Put | Currency Future | 2,839.0000 | 2,739.0000 | (3.522) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 236.0000 | 260.0000 | 10.169 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,469.0000 | 1,391.0000 | (5.310) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 2,077.0000 | 1,986.0000 | (4.381) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,792.0000 | 2,693.0000 | (3.546) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,322.0000 | 1,247.0000 | (5.673) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 160.0000 | 177.0000 | 10.625 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 62.0000 | 70.0000 | 12.903 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 414.0000 | 447.0000 | 7.971 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 355.0000 | 388.0000 | 9.296 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 302.0000 | 332.0000 | 9.934 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.95 | Call | Currency Future | 72.0000 | 81.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 133.0000 | 148.0000 | 11.278 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.85 | Put | Currency Future | 2,746.0000 | 2,648.0000 | (3.569) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 1,215.0000 | 1,144.0000 | (5.844) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 217.0000 | 240.0000 | 10.599 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.85 | Call | Currency Future | 79.0000 | 89.0000 | 12.658 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.00 | Call | Currency Future | 398.0000 | 435.0000 | 9.296 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,907.0000 | 1,820.0000 | (4.562) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,472.0000 | 2,377.0000 | (3.843) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 1,784.0000 | 1,698.0000 | (4.821) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.55 | Put | Currency Future | 347.0000 | 312.0000 | (10.086) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 290.0000 | 319.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 803.0000 | 865.0000 | 7.721 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 16.30 | Put | Currency Future | 3,167.0000 | 3,066.0000 | (3.189) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 268.0000 | 294.0000 | 9.701 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 470.0000 | 424.0000 | (9.787) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 16.30 | Call | Currency Future | 50.0000 | 57.0000 | 14.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 167.0000 | 185.0000 | 10.778 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,507.0000 | 1,428.0000 | (5.242) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 315.0000 | 345.0000 | 9.524 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.55 | Call | Currency Future | 980.0000 | 1,053.0000 | 7.449 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.45 | Call | Currency Future | 1,045.0000 | 1,121.0000 | 7.273 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.45 | Call | Currency Future | 279.0000 | 307.0000 | 10.036 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.45 | Put | Currency Future | 312.0000 | 280.0000 | (10.256) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 182.0000 | 202.0000 | 10.989 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 1,949.0000 | 1,861.0000 | (4.515) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 246.0000 | 271.0000 | 10.163 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 2,034.0000 | 1,944.0000 | (4.425) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,663.0000 | 1,580.0000 | (4.991) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 1,546.0000 | 1,465.0000 | (5.239) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 302.0000 | 332.0000 | 9.934 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,585.0000 | 1,503.0000 | (5.174) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,432.0000 | 1,354.0000 | (5.447) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 691.0000 | 740.0000 | 7.091 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.80 | Put | Currency Future | 446.0000 | 404.0000 | (9.417) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 608.0000 | 549.0000 | (9.704) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.80 | Call | Currency Future | 829.0000 | 895.0000 | 7.961 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.70 | Put | Currency Future | 404.0000 | 365.0000 | (9.653) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 887.0000 | 956.0000 | 7.779 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.50 | Call | Currency Future | 1,012.0000 | 1,087.0000 | 7.411 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 12.50 | Put | Currency Future | 329.0000 | 295.0000 | (10.334) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,250.0000 | 1,178.0000 | (5.760) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.75 | Call | Currency Future | 468.0000 | 502.0000 | 7.265 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.75 | Put | Currency Future | 1,035.0000 | 960.0000 | (7.246) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 442.0000 | 474.0000 | 7.240 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 1,109.0000 | 1,032.0000 | (6.943) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 383.0000 | 419.0000 | 9.399 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.70 | Call | Currency Future | 482.0000 | 516.0000 | 7.054 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 257.0000 | 283.0000 | 10.117 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 1,072.0000 | 996.0000 | (7.090) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,624.0000 | 1,541.0000 | (5.111) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 455.0000 | 487.0000 | 7.033 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/09/14 | 13.70 | Put | Currency Future | 999.0000 | 925.0000 | (7.407) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | | | Currency Future | 13.3862 | 13.4949 | 0.812 | 0.0000 | 0.0000 | 1,451 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 837.0000 | 885.0000 | 5.735 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.35 | Call | Currency Future | 34.0000 | 38.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,304.0000 | 1,241.0000 | (4.831) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.50 | Put | Currency Future | 950.0000 | 890.0000 | (6.316) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.10 | Call | Currency Future | 4,290.0000 | 4,399.0000 | 2.541 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 10.85 | Call | Currency Future | 2,618.0000 | 2,719.0000 | 3.858 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 641.0000 | 686.0000 | 7.020 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.10 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,015.0000 | 952.0000 | (6.207) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 16.85 | Put | Currency Future | 3,570.0000 | 3,472.0000 | (2.745) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 659.0000 | 705.0000 | 6.980 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 19.60 | Call | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 1,272.0000 | 1,210.0000 | (4.874) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 16.85 | Call | Currency Future | 106.0000 | 117.0000 | 10.377 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 641.0000 | 686.0000 | 7.020 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 10.85 | Put | Currency Future | 82.0000 | 74.0000 | (9.756) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,304.0000 | 1,241.0000 | (4.831) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.35 | Put | Currency Future | 397.0000 | 368.0000 | (7.305) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.35 | Call | Currency Future | 1,433.0000 | 1,512.0000 | 5.513 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.80 | Call | Currency Future | 220.0000 | 240.0000 | 9.091 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 875.0000 | 925.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 19.60 | Put | Currency Future | 6,226.0000 | 6,119.0000 | (1.719) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.35 | Put | Currency Future | 2,258.0000 | 2,175.0000 | (3.676) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 11.30 | Call | Currency Future | 2,228.0000 | 2,323.0000 | 4.264 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.10 | Put | Currency Future | 4,755.0000 | 4,652.0000 | (2.166) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.35 | Call | Currency Future | 294.0000 | 320.0000 | 8.844 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.80 | Call | Currency Future | 1,153.0000 | 1,223.0000 | 6.071 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 888.0000 | 830.0000 | (6.532) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 16.60 | Put | Currency Future | 3,341.0000 | 3,245.0000 | (2.873) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 801.0000 | 847.0000 | 5.743 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.35 | Put | Currency Future | 4,998.0000 | 4,894.0000 | (2.081) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 8.30 | Call | Currency Future | 5,087.0000 | 5,195.0000 | 2.123 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/12/14 | 8.30 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,179.0000 | 1,115.0000 | (5.428) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 19.85 | Put | Currency Future | 6,474.0000 | 6,367.0000 | (1.653) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.80 | Put | Currency Future | 567.0000 | 528.0000 | (6.878) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.20 | Put | Currency Future | 769.0000 | 712.0000 | (7.412) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.80 | Call | Currency Future | 3,603.0000 | 3,710.0000 | 2.970 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 955.0000 | 1,007.0000 | 5.445 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.95 | Put | Currency Future | 632.0000 | 590.0000 | (6.646) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 11.30 | Put | Currency Future | 142.0000 | 129.0000 | (9.155) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.95 | Call | Currency Future | 1,068.0000 | 1,135.0000 | 6.273 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 858.0000 | 800.0000 | (6.760) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.10 | Call | Currency Future | 42.0000 | 47.0000 | 11.905 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.80 | Put | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 623.0000 | 668.0000 | 7.223 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 894.0000 | 945.0000 | 5.705 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 888.0000 | 830.0000 | (6.532) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,337.0000 | 1,273.0000 | (4.787) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.85 | Put | Currency Future | 1,866.0000 | 1,790.0000 | (4.073) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 710.0000 | 657.0000 | (7.465) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.10 | Put | Currency Future | 320.0000 | 294.0000 | (8.125) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.00 | Put | Currency Future | 654.0000 | 612.0000 | (6.422) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 610.0000 | 569.0000 | (6.721) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.85 | Call | Currency Future | 402.0000 | 435.0000 | 8.209 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 10.60 | Call | Currency Future | 2,845.0000 | 2,947.0000 | 3.585 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.35 | Call | Currency Future | 4,043.0000 | 4,151.0000 | 2.671 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 390.0000 | 422.0000 | 8.205 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 10.60 | Put | Currency Future | 59.0000 | 52.0000 | (11.864) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,015.0000 | 952.0000 | (6.207) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 976.0000 | 1,029.0000 | 5.430 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 12.10 | Call | Currency Future | 1,606.0000 | 1,689.0000 | 5.168 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.00 | Call | Currency Future | 1,041.0000 | 1,107.0000 | 6.340 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,904.0000 | 1,827.0000 | (4.044) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 997.0000 | 1,052.0000 | 5.517 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 16.60 | Call | Currency Future | 127.0000 | 140.0000 | 10.236 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.30 | Call | Currency Future | 556.0000 | 598.0000 | 7.554 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 19.85 | Call | Currency Future | 10.0000 | 12.0000 | 20.000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 1,096.0000 | 1,164.0000 | 6.204 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.15 | Put | Currency Future | 739.0000 | 684.0000 | (7.442) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 875.0000 | 925.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 7.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 7.60 | Call | Currency Future | 5,786.0000 | 5,895.0000 | 1.884 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.30 | Put | Currency Future | 1,470.0000 | 1,403.0000 | (4.558) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 9.35 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.30 | Call | Currency Future | 915.0000 | 966.0000 | 5.574 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 715.0000 | 760.0000 | 6.294 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 20.30 | Put | Currency Future | 6,921.0000 | 6,813.0000 | (1.560) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 525.0000 | 565.0000 | 7.619 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 541.0000 | 581.0000 | 7.394 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 1,047.0000 | 984.0000 | (6.017) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,539.0000 | 1,470.0000 | (4.483) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 767.0000 | 811.0000 | 5.737 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 801.0000 | 847.0000 | 5.743 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 784.0000 | 829.0000 | 5.740 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.80 | Call | Currency Future | 735.0000 | 777.0000 | 5.714 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,504.0000 | 1,436.0000 | (4.521) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 750.0000 | 793.0000 | 5.733 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.30 | Put | Currency Future | 828.0000 | 771.0000 | (6.884) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.80 | Put | Currency Future | 1,148.0000 | 1,082.0000 | (5.749) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.45 | Put | Currency Future | 1,574.0000 | 1,504.0000 | (4.447) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.75 | Put | Currency Future | 1,114.0000 | 1,049.0000 | (5.835) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 20.30 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.80 | Call | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.45 | Call | Currency Future | 510.0000 | 549.0000 | 7.647 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.70 | Put | Currency Future | 1,754.0000 | 1,680.0000 | (4.219) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.20 | Call | Currency Future | 589.0000 | 632.0000 | 7.301 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.80 | Put | Currency Future | 2,633.0000 | 2,545.0000 | (3.342) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.25 | Call | Currency Future | 572.0000 | 615.0000 | 7.517 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.10 | Call | Currency Future | 345.0000 | 374.0000 | 8.406 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 467.0000 | 504.0000 | 7.923 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 17.30 | Call | Currency Future | 76.0000 | 85.0000 | 11.842 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.70 | Call | Currency Future | 440.0000 | 475.0000 | 7.955 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,681.0000 | 1,609.0000 | (4.283) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/12/14 | 17.30 | Put | Currency Future | 3,990.0000 | 3,890.0000 | (2.506) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.80 | Call | Currency Future | 414.0000 | 448.0000 | 8.213 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 623.0000 | 668.0000 | 7.223 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 1,081.0000 | 1,016.0000 | (6.013) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 7.85 | Call | Currency Future | 5,536.0000 | 5,645.0000 | 1.969 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 5,438.0000 | 5,332.0000 | (1.949) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.25 | Put | Currency Future | 1,436.0000 | 1,370.0000 | (4.596) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.00 | Put | Currency Future | 1,981.0000 | 1,902.0000 | (3.988) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.80 | Put | Currency Future | 1,828.0000 | 1,753.0000 | (4.103) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,539.0000 | 1,470.0000 | (4.483) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 1,210.0000 | 1,149.0000 | (5.041) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.00 | Call | Currency Future | 367.0000 | 397.0000 | 8.174 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 390.0000 | 422.0000 | 8.205 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 696.0000 | 744.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.20 | Call | Currency Future | 324.0000 | 351.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,904.0000 | 1,827.0000 | (4.044) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,504.0000 | 1,436.0000 | (4.521) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,681.0000 | 1,609.0000 | (4.283) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 1,210.0000 | 1,149.0000 | (5.041) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.20 | Put | Currency Future | 1,403.0000 | 1,337.0000 | (4.704) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 525.0000 | 565.0000 | 7.619 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.50 | Put | Currency Future | 1,609.0000 | 1,539.0000 | (4.351) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,337.0000 | 1,273.0000 | (4.787) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 541.0000 | 581.0000 | 7.394 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 696.0000 | 744.0000 | 6.897 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.20 | Put | Currency Future | 2,138.0000 | 2,056.0000 | (3.835) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.60 | Call | Currency Future | 250.0000 | 273.0000 | 9.200 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.60 | Put | Currency Future | 2,464.0000 | 2,378.0000 | (3.490) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.15 | Put | Currency Future | 2,098.0000 | 2,017.0000 | (3.861) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 15.10 | Put | Currency Future | 2,058.0000 | 1,979.0000 | (3.839) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 1,645.0000 | 1,573.0000 | (4.377) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 467.0000 | 504.0000 | 7.923 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,370.0000 | 1,305.0000 | (4.745) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.50 | Call | Currency Future | 495.0000 | 534.0000 | 7.879 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 606.0000 | 650.0000 | 7.261 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2009/12/14 | 14.65 | Call | Currency Future | 453.0000 | 489.0000 | 7.947 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,717.0000 | 1,644.0000 | (4.252) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 481.0000 | 518.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.75 | Put | Currency Future | 1,791.0000 | 1,716.0000 | (4.188) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 15.15 | Call | Currency Future | 334.0000 | 362.0000 | 8.383 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.75 | Call | Currency Future | 427.0000 | 461.0000 | 7.963 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.75 | Call | Currency Future | 1,182.0000 | 1,253.0000 | 6.007 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.55 | Call | Currency Future | 818.0000 | 866.0000 | 5.868 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.55 | Put | Currency Future | 982.0000 | 921.0000 | (6.212) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.75 | Put | Currency Future | 546.0000 | 508.0000 | (6.960) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.60 | Call | Currency Future | 1,273.0000 | 1,347.0000 | 5.813 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.60 | Put | Currency Future | 487.0000 | 452.0000 | (7.187) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.70 | Call | Currency Future | 1,212.0000 | 1,284.0000 | 5.941 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.70 | Put | Currency Future | 526.0000 | 489.0000 | (7.034) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.85 | Put | Currency Future | 588.0000 | 548.0000 | (6.803) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.90 | Call | Currency Future | 1,096.0000 | 1,164.0000 | 6.204 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.25 | Call | Currency Future | 935.0000 | 987.0000 | 5.561 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.05 | Put | Currency Future | 682.0000 | 634.0000 | (7.038) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.05 | Call | Currency Future | 1,018.0000 | 1,079.0000 | 5.992 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.45 | Call | Currency Future | 855.0000 | 905.0000 | 5.848 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.25 | Put | Currency Future | 799.0000 | 742.0000 | (7.134) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.85 | Call | Currency Future | 1,124.0000 | 1,193.0000 | 6.139 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.45 | Put | Currency Future | 919.0000 | 860.0000 | (6.420) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 12.90 | Put | Currency Future | 610.0000 | 569.0000 | (6.721) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,717.0000 | 1,644.0000 | (4.252) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 453.0000 | 489.0000 | 7.947 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 15.05 | Put | Currency Future | 2,019.0000 | 1,940.0000 | (3.913) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 15.05 | Call | Currency Future | 356.0000 | 385.0000 | 8.146 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 481.0000 | 518.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.85 | Put | Currency Future | 1,179.0000 | 1,115.0000 | (5.428) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 1,645.0000 | 1,573.0000 | (4.377) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.85 | Call | Currency Future | 715.0000 | 760.0000 | 6.294 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.95 | Put | Currency Future | 1,942.0000 | 1,864.0000 | (4.016) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,370.0000 | 1,305.0000 | (4.745) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.95 | Call | Currency Future | 378.0000 | 409.0000 | 8.201 | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 13.95 | Put | Currency Future | 1,241.0000 | 1,180.0000 | (4.915) | 0 | 0 | 0 |
| 14/05/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 606.0000 | 650.0000 | 7.261 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2009/12/14 | 13.95 | Call | Currency Future | 677.0000 | 725.0000 | 7.090 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/03/15 | | | Currency Future | 0.0000 | 13.4936 | 100.000 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | £ / R | 2010/03/15 | 13.50 | Put | Currency Future | 0.0000 | 1,046.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/03/15 | 13.50 | Call | Currency Future | 0.0000 | 1,040.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | | | Currency Future | 13.7724 | 13.8875 | 0.836 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.50 | Call | Currency Future | 753.0000 | 785.0000 | 4.250 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.45 | Put | Currency Future | 1,035.0000 | 977.0000 | (5.604) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.60 | Put | Currency Future | 1,792.0000 | 1,719.0000 | (4.074) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.50 | Put | Currency Future | 1,721.0000 | 1,648.0000 | (4.242) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.60 | Call | Currency Future | 965.0000 | 1,006.0000 | 4.249 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.25 | Call | Currency Future | 1,443.0000 | 1,503.0000 | 4.158 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.50 | Put | Currency Future | 3,312.0000 | 3,223.0000 | (2.687) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.50 | Call | Currency Future | 585.0000 | 610.0000 | 4.274 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.45 | Call | Currency Future | 1,358.0000 | 1,414.0000 | 4.124 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.10 | Put | Currency Future | 2,974.0000 | 2,886.0000 | (2.959) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.50 | Call | Currency Future | 993.0000 | 1,036.0000 | 4.330 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 7.90 | Call | Currency Future | 5,877.0000 | 5,992.0000 | 1.957 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.65 | Put | Currency Future | 5,209.0000 | 5,114.0000 | (1.824) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.80 | Call | Currency Future | 1,222.0000 | 1,274.0000 | 4.255 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.50 | Put | Currency Future | 2,481.0000 | 2,397.0000 | (3.386) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.10 | Call | Currency Future | 1,117.0000 | 1,165.0000 | 4.297 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.65 | Call | Currency Future | 331.0000 | 351.0000 | 6.042 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.80 | Put | Currency Future | 1,250.0000 | 1,186.0000 | (5.120) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.40 | Call | Currency Future | 4,419.0000 | 4,527.0000 | 2.444 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.15 | Put | Currency Future | 3,875.0000 | 3,781.0000 | (2.426) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 7.90 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 20.15 | Call | Currency Future | 197.0000 | 210.0000 | 6.599 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 20.15 | Put | Currency Future | 6,574.0000 | 6,472.0000 | (1.552) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.35 | Put | Currency Future | 977.0000 | 920.0000 | (5.834) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.40 | Put | Currency Future | 1,006.0000 | 948.0000 | (5.765) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.25 | Put | Currency Future | 920.0000 | 865.0000 | (5.978) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.40 | Call | Currency Future | 1,378.0000 | 1,436.0000 | 4.209 | 0 | 0 | 11,194 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.35 | Put | Currency Future | 1,615.0000 | 1,545.0000 | (4.334) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.15 | Put | Currency Future | 204.0000 | 190.0000 | (6.863) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2010/06/14 | 17.50 | Put | Currency Future | 4,183.0000 | 4,088.0000 | (2.271) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 1,186.0000 | 1,237.0000 | 4.300 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.65 | Call | Currency Future | 1,743.0000 | 1,822.0000 | 4.532 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.10 | Call | Currency Future | 647.0000 | 674.0000 | 4.173 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.65 | Put | Currency Future | 621.0000 | 584.0000 | (5.958) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,313.0000 | 1,250.0000 | (4.798) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.35 | Call | Currency Future | 1,037.0000 | 1,082.0000 | 4.339 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.15 | Call | Currency Future | 2,827.0000 | 2,928.0000 | 3.573 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.50 | Put | Currency Future | 562.0000 | 528.0000 | (6.050) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.65 | Put | Currency Future | 62.0000 | 54.0000 | (12.903) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.50 | Call | Currency Future | 1,835.0000 | 1,915.0000 | 4.360 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.65 | Call | Currency Future | 4,184.0000 | 4,291.0000 | 2.557 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.50 | Call | Currency Future | 1,337.0000 | 1,393.0000 | 4.188 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,313.0000 | 1,250.0000 | (4.798) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 20.60 | Call | Currency Future | 168.0000 | 179.0000 | 6.548 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.50 | Call | Currency Future | 456.0000 | 476.0000 | 4.386 | 0 | 0 | 11,194 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.35 | Call | Currency Future | 1,399.0000 | 1,458.0000 | 4.217 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 1,186.0000 | 1,237.0000 | 4.300 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.50 | Put | Currency Future | 1,065.0000 | 1,006.0000 | (5.540) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 8.15 | Call | Currency Future | 5,630.0000 | 5,744.0000 | 2.025 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.60 | Call | Currency Future | 2,462.0000 | 2,558.0000 | 3.899 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 8.15 | Put | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.60 | Put | Currency Future | 289.0000 | 271.0000 | (6.228) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.10 | Call | Currency Future | 3,763.0000 | 3,871.0000 | 2.870 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 8.60 | Call | Currency Future | 5,188.0000 | 5,301.0000 | 2.178 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 8.60 | Put | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.15 | Call | Currency Future | 497.0000 | 518.0000 | 4.225 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.65 | Put | Currency Future | 2,602.0000 | 2,517.0000 | (3.267) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.40 | Put | Currency Future | 4,988.0000 | 4,895.0000 | (1.864) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.10 | Call | Currency Future | 1,511.0000 | 1,573.0000 | 4.103 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.40 | Call | Currency Future | 361.0000 | 382.0000 | 5.817 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.10 | Put | Currency Future | 838.0000 | 786.0000 | (6.205) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.90 | Put | Currency Future | 3,656.0000 | 3,564.0000 | (2.516) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.60 | Call | Currency Future | 444.0000 | 464.0000 | 4.505 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.90 | Call | Currency Future | 529.0000 | 551.0000 | 4.159 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 20.60 | Put | Currency Future | 6,995.0000 | 6,892.0000 | (1.472) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2010/06/14 | 9.50 | Call | Currency Future | 4,324.0000 | 4,432.0000 | 2.498 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.30 | Put | Currency Future | 4,901.0000 | 4,804.0000 | (1.979) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.60 | Put | Currency Future | 4,272.0000 | 4,177.0000 | (2.224) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.50 | Call | Currency Future | 3,395.0000 | 3,502.0000 | 3.152 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.30 | Put | Currency Future | 4,007.0000 | 3,912.0000 | (2.371) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 19.10 | Put | Currency Future | 5,611.0000 | 5,514.0000 | (1.729) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.50 | Put | Currency Future | 122.0000 | 115.0000 | (5.738) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.30 | Call | Currency Future | 373.0000 | 391.0000 | 4.826 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.65 | Call | Currency Future | 724.0000 | 755.0000 | 4.282 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 19.10 | Call | Currency Future | 284.0000 | 301.0000 | 5.986 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.50 | Put | Currency Future | 52.0000 | 45.0000 | (13.462) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.30 | Put | Currency Future | 490.0000 | 458.0000 | (6.531) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 19.90 | Call | Currency Future | 215.0000 | 229.0000 | 6.512 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.10 | Put | Currency Future | 1,444.0000 | 1,378.0000 | (4.571) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.50 | Call | Currency Future | 2,541.0000 | 2,638.0000 | 3.817 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.80 | Call | Currency Future | 1,658.0000 | 1,731.0000 | 4.403 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.10 | Put | Currency Future | 91.0000 | 84.0000 | (7.692) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.50 | Put | Currency Future | 268.0000 | 251.0000 | (6.343) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.30 | Put | Currency Future | 2,322.0000 | 2,240.0000 | (3.531) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 19.90 | Put | Currency Future | 6,342.0000 | 6,241.0000 | (1.593) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.15 | Call | Currency Future | 1,100.0000 | 1,148.0000 | 4.364 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.30 | Call | Currency Future | 616.0000 | 641.0000 | 4.058 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.40 | Put | Currency Future | 2,401.0000 | 2,318.0000 | (3.457) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.15 | Put | Currency Future | 1,478.0000 | 1,410.0000 | (4.601) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.30 | Call | Currency Future | 479.0000 | 500.0000 | 4.384 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.40 | Put | Currency Future | 526.0000 | 492.0000 | (6.464) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.30 | Call | Currency Future | 794.0000 | 828.0000 | 4.282 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.75 | Call | Currency Future | 1,241.0000 | 1,293.0000 | 4.190 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.30 | Put | Currency Future | 1,580.0000 | 1,511.0000 | (4.367) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.40 | Call | Currency Future | 773.0000 | 806.0000 | 4.269 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.30 | Call | Currency Future | 1,053.0000 | 1,098.0000 | 4.274 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.80 | Put | Currency Future | 685.0000 | 644.0000 | (5.985) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.40 | Put | Currency Future | 46.0000 | 40.0000 | (13.043) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.00 | Put | Currency Future | 1,378.0000 | 1,313.0000 | (4.717) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.00 | Call | Currency Future | 403.0000 | 420.0000 | 4.218 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.30 | Call | Currency Future | 1,421.0000 | 1,480.0000 | 4.152 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2010/06/14 | 10.90 | Call | Currency Future | 3,038.0000 | 3,142.0000 | 3.423 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.30 | Put | Currency Future | 949.0000 | 893.0000 | (5.901) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.75 | Put | Currency Future | 1,219.0000 | 1,155.0000 | (5.250) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.00 | Call | Currency Future | 1,151.0000 | 1,200.0000 | 4.257 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.30 | Call | Currency Future | 1,963.0000 | 2,045.0000 | 4.177 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.40 | Call | Currency Future | 1,898.0000 | 1,980.0000 | 4.320 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.30 | Put | Currency Future | 3,143.0000 | 3,054.0000 | (2.832) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.90 | Put | Currency Future | 166.0000 | 154.0000 | (7.229) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.85 | Call | Currency Future | 1,632.0000 | 1,702.0000 | 4.289 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.75 | Call | Currency Future | 0.0000 | 4,198.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 1,168.0000 | 1,219.0000 | 4.366 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.75 | Put | Currency Future | 0.0000 | 60.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.35 | Call | Currency Future | 783.0000 | 817.0000 | 4.342 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.00 | Put | Currency Future | 3,743.0000 | 3,650.0000 | (2.485) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.85 | Put | Currency Future | 1,282.0000 | 1,218.0000 | (4.992) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.75 | Call | Currency Future | 0.0000 | 3,276.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.00 | Call | Currency Future | 516.0000 | 538.0000 | 4.264 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.35 | Put | Currency Future | 43.0000 | 37.0000 | (13.953) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.35 | Put | Currency Future | 239.0000 | 223.0000 | (6.695) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.35 | Call | Currency Future | 2,662.0000 | 2,761.0000 | 3.719 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.85 | Call | Currency Future | 1,204.0000 | 1,255.0000 | 4.236 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.35 | Put | Currency Future | 109.0000 | 102.0000 | (6.422) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.85 | Put | Currency Future | 710.0000 | 665.0000 | (6.338) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.75 | Call | Currency Future | 0.0000 | 2,440.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.35 | Put | Currency Future | 508.0000 | 475.0000 | (6.496) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.35 | Call | Currency Future | 3,532.0000 | 3,640.0000 | 3.058 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.75 | Put | Currency Future | 0.0000 | 302.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.35 | Put | Currency Future | 2,361.0000 | 2,279.0000 | (3.473) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.75 | Put | Currency Future | 0.0000 | 138.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 1,346.0000 | 1,281.0000 | (4.829) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.25 | Put | Currency Future | 0.0000 | 2,202.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.35 | Call | Currency Future | 1,930.0000 | 2,012.0000 | 4.249 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.25 | Call | Currency Future | 0.0000 | 839.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.35 | Put | Currency Future | 3,185.0000 | 3,096.0000 | (2.794) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.35 | Call | Currency Future | 608.0000 | 634.0000 | 4.276 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.00 | Put | Currency Future | 4,630.0000 | 4,533.0000 | (2.095) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2010/06/14 | 12.75 | Call | Currency Future | 0.0000 | 1,761.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.35 | Put | Currency Future | 4,051.0000 | 3,956.0000 | (2.345) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.00 | Put | Currency Future | 2,891.0000 | 2,803.0000 | (3.044) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.25 | Put | Currency Future | 0.0000 | 3,012.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.35 | Put | Currency Future | 4,944.0000 | 4,849.0000 | (1.922) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.00 | Put | Currency Future | 2,089.0000 | 2,011.0000 | (3.734) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.25 | Call | Currency Future | 0.0000 | 649.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.35 | Call | Currency Future | 367.0000 | 387.0000 | 5.450 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.00 | Call | Currency Future | 862.0000 | 899.0000 | 4.292 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.00 | Call | Currency Future | 663.0000 | 690.0000 | 4.072 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.25 | Call | Currency Future | 0.0000 | 506.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.25 | Call | Currency Future | 0.0000 | 396.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.25 | Put | Currency Future | 0.0000 | 3,868.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 18.25 | Put | Currency Future | 0.0000 | 4,758.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 12.75 | Put | Currency Future | 0.0000 | 624.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.75 | Put | Currency Future | 4,406.0000 | 4,310.0000 | (2.179) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.35 | Call | Currency Future | 473.0000 | 494.0000 | 4.440 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.75 | Put | Currency Future | 3,526.0000 | 3,435.0000 | (2.581) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.75 | Call | Currency Future | 428.0000 | 447.0000 | 4.439 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.55 | Call | Currency Future | 450.0000 | 470.0000 | 4.444 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.75 | Call | Currency Future | 924.0000 | 964.0000 | 4.329 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.75 | Put | Currency Future | 2,683.0000 | 2,598.0000 | (3.168) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 15.75 | Call | Currency Future | 706.0000 | 735.0000 | 4.108 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.75 | Put | Currency Future | 1,902.0000 | 1,827.0000 | (3.943) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.40 | Put | Currency Future | 3,227.0000 | 3,139.0000 | (2.727) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.40 | Call | Currency Future | 467.0000 | 488.0000 | 4.497 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.40 | Put | Currency Future | 4,095.0000 | 4,001.0000 | (2.295) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 17.55 | Put | Currency Future | 4,228.0000 | 4,132.0000 | (2.271) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.75 | Call | Currency Future | 549.0000 | 572.0000 | 4.189 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 16.40 | Call | Currency Future | 600.0000 | 626.0000 | 4.333 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 14.40 | Put | Currency Future | 1,650.0000 | 1,579.0000 | (4.303) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.40 | Put | Currency Future | 249.0000 | 232.0000 | (6.827) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 9.35 | Call | Currency Future | 4,466.0000 | 4,575.0000 | 2.441 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.40 | Call | Currency Future | 3,486.0000 | 3,594.0000 | 3.098 | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 10.40 | Put | Currency Future | 114.0000 | 106.0000 | (7.018) | 0 | 0 | 0 |
| 14/05/2009 | £ / R | 2010/06/14 | 11.40 | Call | Currency Future | 2,621.0000 | 2,720.0000 | 3.777 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | £ / R | 2010/06/14 | 14.40 | Call | Currency Future | 1,022.0000 | 1,066.0000 | 4.305 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | | | Currency Future | 11.6420 | 11.7316 | 0.770 | 11.7100 | 11.6800 | 23,918 |
| 14/05/2009 | € / R | 2009/06/12 | 13.40 | Put | Currency Future | 1,764.0000 | 1,674.0000 | (5.102) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.60 | Put | Currency Future | 2,958.0000 | 2,868.0000 | (3.043) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.45 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.30 | Put | Currency Future | 3,658.0000 | 3,568.0000 | (2.460) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.15 | Put | Currency Future | 83.0000 | 58.0000 | (30.120) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.40 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.40 | Put | Currency Future | 2,758.0000 | 2,669.0000 | (3.227) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.10 | Call | Currency Future | 614.0000 | 681.0000 | 10.912 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.80 | Put | Currency Future | 2,160.0000 | 2,070.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.20 | Put | Currency Future | 2,558.0000 | 2,469.0000 | (3.479) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.45 | Put | Currency Future | 1,813.0000 | 1,724.0000 | (4.909) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.30 | Put | Currency Future | 1,666.0000 | 1,577.0000 | (5.342) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.60 | Put | Currency Future | 3,958.0000 | 3,868.0000 | (2.274) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.10 | Put | Currency Future | 3,458.0000 | 3,368.0000 | (2.603) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.50 | Put | Currency Future | 3,858.0000 | 3,768.0000 | (2.333) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.15 | Call | Currency Future | 575.0000 | 639.0000 | 11.130 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.00 | Put | Currency Future | 3,358.0000 | 3,268.0000 | (2.680) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.05 | Put | Currency Future | 1,423.0000 | 1,335.0000 | (6.184) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.35 | Put | Currency Future | 140.0000 | 103.0000 | (26.429) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.35 | Call | Currency Future | 432.0000 | 485.0000 | 12.269 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 14.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.05 | Call | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.40 | Put | Currency Future | 3,758.0000 | 3,668.0000 | (2.395) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/06/12 | 14.65 | Put | Currency Future | 3,008.0000 | 2,918.0000 | (2.992) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 2,908.0000 | 2,819.0000 | (3.061) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 1,471.0000 | 1,383.0000 | (5.982) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 2,459.0000 | 2,369.0000 | (3.660) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 2,359.0000 | 2,269.0000 | (3.815) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 2,808.0000 | 2,719.0000 | (3.170) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 3,108.0000 | 3,018.0000 | (2.896) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 3,258.0000 | 3,168.0000 | (2.762) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 1,912.0000 | 1,822.0000 | (4.707) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 3,208.0000 | 3,118.0000 | (2.805) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 3,658.0000 | 3,568.0000 | (2.460) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.95 | Put | Currency Future | 3,308.0000 | 3,218.0000 | (2.721) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 2,508.0000 | 2,419.0000 | (3.549) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.70 | Put | Currency Future | 3,058.0000 | 2,968.0000 | (2.943) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.20 | Call | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 1,281.0000 | 1,194.0000 | (6.792) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.20 | Put | Currency Future | 1,568.0000 | 1,479.0000 | (5.676) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 1,666.0000 | 1,577.0000 | (5.342) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,961.0000 | 1,872.0000 | (4.539) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 2,608.0000 | 2,519.0000 | (3.413) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 2,409.0000 | 2,319.0000 | (3.736) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 1,912.0000 | 1,822.0000 | (4.707) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 2,958.0000 | 2,868.0000 | (3.043) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 2,011.0000 | 1,921.0000 | (4.475) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 1,471.0000 | 1,383.0000 | (5.982) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 2,060.0000 | 1,971.0000 | (4.320) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 2,409.0000 | 2,319.0000 | (3.736) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 2,259.0000 | 2,170.0000 | (3.940) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 2,209.0000 | 2,120.0000 | (4.029) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 3,158.0000 | 3,068.0000 | (2.850) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.25 | Call | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 3,158.0000 | 3,068.0000 | (2.850) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 205.0000 | 223.0000 | 8.780 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 10.90 | Put | Currency Future | 39.0000 | 24.0000 | (38.462) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 2,160.0000 | 2,070.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 2,708.0000 | 2,619.0000 | (3.287) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 2,758.0000 | 2,669.0000 | (3.227) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 17.90 | Put | Currency Future | 6,258.0000 | 6,168.0000 | (1.438) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.25 | Put | Currency Future | 1,617.0000 | 1,528.0000 | (5.504) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 16.40 | Put | Currency Future | 4,758.0000 | 4,668.0000 | (1.892) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 2,508.0000 | 2,419.0000 | (3.549) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 3,408.0000 | 3,318.0000 | (2.641) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/06/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 413.0000 | 342.0000 | (17.191) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 10.90 | Call | Currency Future | 781.0000 | 856.0000 | 9.603 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 599.0000 | 523.0000 | (12.688) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.10 | Put | Currency Future | 72.0000 | 49.0000 | (31.944) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 2,459.0000 | 2,369.0000 | (3.660) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 2,658.0000 | 2,569.0000 | (3.348) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.65 | Put | Currency Future | 283.0000 | 222.0000 | (21.555) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 10.40 | Call | Currency Future | 1,248.0000 | 1,334.0000 | 6.891 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 141.0000 | 155.0000 | 9.929 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.65 | Call | Currency Future | 275.0000 | 304.0000 | 10.545 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 10.40 | Put | Currency Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.60 | Call | Currency Future | 296.0000 | 329.0000 | 11.149 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 1,520.0000 | 1,431.0000 | (5.855) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.60 | Put | Currency Future | 254.0000 | 197.0000 | (22.441) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 5.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 205.0000 | 223.0000 | 8.780 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.50 | Put | Currency Future | 203.0000 | 153.0000 | (24.631) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 1,961.0000 | 1,872.0000 | (4.539) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 8.90 | Call | Currency Future | 2,742.0000 | 2,832.0000 | 3.282 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.25 | Put | Currency Future | 713.0000 | 636.0000 | (10.799) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.15 | Call | Currency Future | 575.0000 | 639.0000 | 11.130 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 5.90 | Call | Currency Future | 5,742.0000 | 5,832.0000 | 1.567 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 2,259.0000 | 2,170.0000 | (3.940) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.25 | Put | Currency Future | 109.0000 | 78.0000 | (28.440) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 1,188.0000 | 1,101.0000 | (7.323) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/06/12 | 12.70 | Call | Currency Future | 38.0000 | 43.0000 | 13.158 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.85 | Put | Currency Future | 413.0000 | 342.0000 | (17.191) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.95 | Put | Currency Future | 2,309.0000 | 2,219.0000 | (3.898) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 7.40 | Call | Currency Future | 4,242.0000 | 4,332.0000 | 2.122 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.00 | Call | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.80 | Call | Currency Future | 30.0000 | 33.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.35 | Put | Currency Future | 1,715.0000 | 1,625.0000 | (5.248) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.75 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.35 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.65 | Call | Currency Future | 43.0000 | 48.0000 | 11.628 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.15 | Put | Currency Future | 1,520.0000 | 1,431.0000 | (5.855) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.95 | Put | Currency Future | 486.0000 | 411.0000 | (15.432) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.05 | Call | Currency Future | 155.0000 | 166.0000 | 7.097 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.15 | Call | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.05 | Call | Currency Future | 654.0000 | 723.0000 | 10.550 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 8.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.05 | Put | Currency Future | 563.0000 | 484.0000 | (14.032) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.30 | Call | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.25 | Call | Currency Future | 501.0000 | 559.0000 | 11.577 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.15 | Call | Currency Future | 128.0000 | 144.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.65 | Put | Currency Future | 2,011.0000 | 1,921.0000 | (4.475) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.15 | Put | Currency Future | 83.0000 | 58.0000 | (30.120) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.15 | Put | Currency Future | 636.0000 | 562.0000 | (11.635) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.05 | Put | Currency Future | 62.0000 | 42.0000 | (32.258) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.65 | Put | Currency Future | 1,051.0000 | 966.0000 | (8.088) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.50 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.50 | Call | Currency Future | 345.0000 | 385.0000 | 11.594 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.00 | Put | Currency Future | 1,376.0000 | 1,288.0000 | (6.395) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.85 | Call | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.50 | Put | Currency Future | 1,862.0000 | 1,773.0000 | (4.780) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.85 | Put | Currency Future | 1,234.0000 | 1,147.0000 | (7.050) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.05 | Put | Currency Future | 1,423.0000 | 1,335.0000 | (6.184) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.95 | Call | Currency Future | 178.0000 | 192.0000 | 7.865 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.95 | Call | Currency Future | 20.0000 | 22.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/06/12 | 12.60 | Call | Currency Future | 48.0000 | 54.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.25 | Call | Currency Future | 105.0000 | 118.0000 | 12.381 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.55 | Call | Currency Future | 319.0000 | 356.0000 | 11.599 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.70 | Put | Currency Future | 1,096.0000 | 1,011.0000 | (7.755) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.10 | Call | Currency Future | 614.0000 | 681.0000 | 10.912 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.95 | Put | Currency Future | 1,328.0000 | 1,241.0000 | (6.551) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.55 | Put | Currency Future | 227.0000 | 174.0000 | (23.348) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.80 | Put | Currency Future | 1,188.0000 | 1,101.0000 | (7.323) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.30 | Call | Currency Future | 466.0000 | 521.0000 | 11.803 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.75 | Put | Currency Future | 2,110.0000 | 2,020.0000 | (4.265) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.65 | Call | Currency Future | 275.0000 | 304.0000 | 10.545 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.05 | Call | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.40 | Call | Currency Future | 76.0000 | 86.0000 | 13.158 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.80 | Call | Currency Future | 30.0000 | 33.0000 | 10.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.60 | Put | Currency Future | 1,006.0000 | 923.0000 | (8.250) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.40 | Put | Currency Future | 834.0000 | 754.0000 | (9.592) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.35 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.60 | Call | Currency Future | 296.0000 | 329.0000 | 11.149 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.65 | Put | Currency Future | 283.0000 | 222.0000 | (21.555) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.90 | Put | Currency Future | 449.0000 | 375.0000 | (16.481) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.60 | Put | Currency Future | 254.0000 | 197.0000 | (22.441) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.70 | Call | Currency Future | 255.0000 | 281.0000 | 10.196 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.40 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.35 | Call | Currency Future | 432.0000 | 485.0000 | 12.269 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.90 | Call | Currency Future | 191.0000 | 207.0000 | 8.377 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.40 | Put | Currency Future | 1,764.0000 | 1,674.0000 | (5.102) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.70 | Put | Currency Future | 313.0000 | 250.0000 | (20.128) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 13.35 | Put | Currency Future | 1,715.0000 | 1,625.0000 | (5.248) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.00 | Put | Currency Future | 54.0000 | 35.0000 | (35.185) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.35 | Put | Currency Future | 140.0000 | 103.0000 | (26.429) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.00 | Call | Currency Future | 166.0000 | 179.0000 | 7.831 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.30 | Put | Currency Future | 124.0000 | 90.0000 | (27.419) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.75 | Put | Currency Future | 345.0000 | 279.0000 | (19.130) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.85 | Call | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.00 | Call | Currency Future | 696.0000 | 767.0000 | 10.201 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.75 | Call | Currency Future | 237.0000 | 260.0000 | 9.705 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.10 | Put | Currency Future | 72.0000 | 49.0000 | (31.944) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 2,558.0000 | 2,469.0000 | (3.479) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 962.0000 | 879.0000 | (8.628) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 54.0000 | 61.0000 | 12.963 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 2,060.0000 | 1,971.0000 | (4.320) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 524.0000 | 447.0000 | (14.695) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 2,658.0000 | 2,569.0000 | (3.348) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 1,234.0000 | 1,147.0000 | (7.050) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 94.0000 | 106.0000 | 12.766 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 636.0000 | 562.0000 | (11.635) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.75 | Put | Currency Future | 1,142.0000 | 1,056.0000 | (7.531) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.50 | Call | Currency Future | 61.0000 | 68.0000 | 11.475 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.50 | Put | Currency Future | 919.0000 | 837.0000 | (8.923) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.80 | Put | Currency Future | 378.0000 | 309.0000 | (18.254) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 43.0000 | 48.0000 | 11.628 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 962.0000 | 879.0000 | (8.628) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 793.0000 | 714.0000 | (9.962) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 54.0000 | 61.0000 | 12.963 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 3,258.0000 | 3,168.0000 | (2.762) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.40 | Call | Currency Future | 401.0000 | 450.0000 | 12.219 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 752.0000 | 674.0000 | (10.372) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 1,051.0000 | 966.0000 | (8.088) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.80 | Call | Currency Future | 220.0000 | 241.0000 | 9.545 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.20 | Call | Currency Future | 538.0000 | 599.0000 | 11.338 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.45 | Call | Currency Future | 372.0000 | 416.0000 | 11.828 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 11.45 | Put | Currency Future | 180.0000 | 135.0000 | (25.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 128.0000 | 144.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.75 | Call | Currency Future | 34.0000 | 38.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 563.0000 | 484.0000 | (14.032) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/06/12 | 14.50 | Put | Currency Future | 2,858.0000 | 2,769.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.20 | Put | Currency Future | 96.0000 | 67.0000 | (30.208) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.05 | Call | Currency Future | 155.0000 | 166.0000 | 7.097 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.20 | Put | Currency Future | 3,558.0000 | 3,468.0000 | (2.530) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.90 | Put | Currency Future | 1,281.0000 | 1,194.0000 | (6.792) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 11.40 | Put | Currency Future | 159.0000 | 118.0000 | (25.786) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 85.0000 | 95.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 10.30 | Call | Currency Future | 1,345.0000 | 1,433.0000 | 6.543 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 10.30 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 8.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 8.80 | Call | Currency Future | 2,842.0000 | 2,932.0000 | 3.167 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 7.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 7.30 | Call | Currency Future | 4,342.0000 | 4,432.0000 | 2.073 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 16.30 | Put | Currency Future | 4,658.0000 | 4,568.0000 | (1.932) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 5.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 5.80 | Call | Currency Future | 5,842.0000 | 5,932.0000 | 1.541 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 17.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 17.80 | Put | Currency Future | 6,158.0000 | 6,068.0000 | (1.462) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 10.75 | Call | Currency Future | 915.0000 | 995.0000 | 8.743 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.25 | Put | Currency Future | 3,608.0000 | 3,518.0000 | (2.494) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 10.75 | Put | Currency Future | 23.0000 | 14.0000 | (39.130) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 15.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 9.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 6.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 7.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 9.25 | Call | Currency Future | 2,392.0000 | 2,482.0000 | 3.763 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 6.25 | Call | Currency Future | 5,392.0000 | 5,482.0000 | 1.669 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 7.75 | Call | Currency Future | 3,892.0000 | 3,982.0000 | 2.312 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 16.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 16.75 | Put | Currency Future | 5,108.0000 | 5,018.0000 | (1.762) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 18.25 | Put | Currency Future | 6,608.0000 | 6,518.0000 | (1.362) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 18.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.60 | Call | Currency Future | 48.0000 | 54.0000 | 12.500 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.60 | Put | Currency Future | 1,006.0000 | 923.0000 | (8.250) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.45 | Call | Currency Future | 68.0000 | 77.0000 | 13.235 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/06/12 | 12.30 | Put | Currency Future | 752.0000 | 674.0000 | (10.372) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.30 | Call | Currency Future | 94.0000 | 106.0000 | 12.766 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.35 | Put | Currency Future | 793.0000 | 714.0000 | (9.962) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.35 | Call | Currency Future | 85.0000 | 95.0000 | 11.765 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.20 | Put | Currency Future | 674.0000 | 599.0000 | (11.128) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.20 | Call | Currency Future | 116.0000 | 130.0000 | 12.069 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.10 | Call | Currency Future | 141.0000 | 155.0000 | 9.929 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.45 | Put | Currency Future | 876.0000 | 795.0000 | (9.247) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.40 | Put | Currency Future | 834.0000 | 754.0000 | (9.592) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.10 | Put | Currency Future | 599.0000 | 523.0000 | (12.688) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/06/12 | 12.40 | Call | Currency Future | 76.0000 | 86.0000 | 13.158 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | | | Currency Future | 11.8290 | 11.9171 | 0.745 | 11.9200 | 11.9200 | 4,614 |
| 14/05/2009 | € / R | 2009/09/14 | 13.60 | Put | Currency Future | 1,888.0000 | 1,809.0000 | (4.184) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.15 | Call | Currency Future | 466.0000 | 489.0000 | 4.936 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.15 | Call | Currency Future | 63.0000 | 68.0000 | 7.937 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 2,618.0000 | 2,534.0000 | (3.209) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.85 | Call | Currency Future | 89.0000 | 96.0000 | 7.865 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.15 | Call | Currency Future | 466.0000 | 489.0000 | 4.936 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,310.0000 | 1,240.0000 | (5.344) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.15 | Put | Currency Future | 787.0000 | 722.0000 | (8.259) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 123.0000 | 133.0000 | 8.130 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 1,467.0000 | 1,395.0000 | (4.908) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.65 | Call | Currency Future | 111.0000 | 120.0000 | 8.108 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.40 | Put | Currency Future | 345.0000 | 307.0000 | (11.014) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.75 | Put | Currency Future | 1,197.0000 | 1,129.0000 | (5.681) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 239.0000 | 257.0000 | 7.531 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.55 | Put | Currency Future | 1,844.0000 | 1,766.0000 | (4.230) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 239.0000 | 257.0000 | 7.531 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.15 | Put | Currency Future | 787.0000 | 722.0000 | (8.259) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.90 | Call | Currency Future | 550.0000 | 579.0000 | 5.273 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.20 | Call | Currency Future | 59.0000 | 64.0000 | 8.475 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.80 | Call | Currency Future | 263.0000 | 283.0000 | 7.605 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.85 | Call | Currency Future | 251.0000 | 270.0000 | 7.570 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.05 | Call | Currency Future | 71.0000 | 76.0000 | 7.042 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.80 | Put | Currency Future | 2,065.0000 | 1,984.0000 | (3.923) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 1,310.0000 | 1,240.0000 | (5.344) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,932.0000 | 1,852.0000 | (4.141) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.25 | Put | Currency Future | 1,590.0000 | 1,515.0000 | (4.717) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.40 | Call | Currency Future | 774.0000 | 824.0000 | 6.460 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 117.0000 | 126.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.25 | Call | Currency Future | 56.0000 | 61.0000 | 8.929 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 47.0000 | 51.0000 | 8.511 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.95 | Put | Currency Future | 1,349.0000 | 1,278.0000 | (5.263) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 2,020.0000 | 1,940.0000 | (3.960) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.85 | Call | Currency Future | 27.0000 | 29.0000 | 7.407 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,524.0000 | 2,440.0000 | (3.328) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 917.0000 | 857.0000 | (6.543) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.25 | Put | Currency Future | 2,477.0000 | 2,394.0000 | (3.351) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 67.0000 | 72.0000 | 7.463 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,110.0000 | 2,029.0000 | (3.839) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 145.0000 | 156.0000 | 7.586 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.75 | Call | Currency Future | 276.0000 | 296.0000 | 7.246 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.85 | Put | Currency Future | 3,048.0000 | 2,962.0000 | (2.822) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 47.0000 | 51.0000 | 8.511 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.35 | Call | Currency Future | 396.0000 | 424.0000 | 7.071 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.05 | Put | Currency Future | 2,292.0000 | 2,209.0000 | (3.621) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 53.0000 | 57.0000 | 7.547 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 251.0000 | 270.0000 | 7.570 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,428.0000 | 1,355.0000 | (5.112) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 169.0000 | 182.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 2,618.0000 | 2,534.0000 | (3.209) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,272.0000 | 1,203.0000 | (5.425) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.15 | Put | Currency Future | 2,384.0000 | 2,301.0000 | (3.482) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 42.0000 | 45.0000 | 7.143 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 196.0000 | 212.0000 | 8.163 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 160.0000 | 173.0000 | 8.125 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.60 | Call | Currency Future | 0.0000 | 710.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 289.0000 | 311.0000 | 7.612 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.55 | Call | Currency Future | 332.0000 | 356.0000 | 7.229 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 2,713.0000 | 2,628.0000 | (3.133) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.20 | Put | Currency Future | 822.0000 | 756.0000 | (8.029) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/09/14 | 13.50 | Put | Currency Future | 1,801.0000 | 1,723.0000 | (4.331) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.90 | Put | Currency Future | 621.0000 | 562.0000 | (9.501) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.70 | Put | Currency Future | 1,160.0000 | 1,093.0000 | (5.776) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.60 | Call | Currency Future | 317.0000 | 340.0000 | 7.256 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.60 | Call | Currency Future | 37.0000 | 40.0000 | 8.108 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.85 | Put | Currency Future | 1,272.0000 | 1,203.0000 | (5.425) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.50 | Call | Currency Future | 130.0000 | 140.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.30 | Put | Currency Future | 306.0000 | 271.0000 | (11.438) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.80 | Put | Currency Future | 1,234.0000 | 1,166.0000 | (5.511) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.60 | Put | Currency Future | 2,808.0000 | 2,723.0000 | (3.027) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,631.0000 | 1,556.0000 | (4.598) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.65 | Call | Currency Future | 303.0000 | 325.0000 | 7.261 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.40 | Call | Currency Future | 774.0000 | 824.0000 | 6.460 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.30 | Call | Currency Future | 53.0000 | 57.0000 | 7.547 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.30 | Put | Currency Future | 2,524.0000 | 2,440.0000 | (3.328) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.30 | Call | Currency Future | 160.0000 | 173.0000 | 8.125 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.10 | Put | Currency Future | 752.0000 | 688.0000 | (8.511) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 11.40 | Put | Currency Future | 345.0000 | 307.0000 | (11.014) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.20 | Put | Currency Future | 2,430.0000 | 2,347.0000 | (3.416) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 14.10 | Put | Currency Future | 2,338.0000 | 2,255.0000 | (3.550) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,631.0000 | 1,556.0000 | (4.598) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.10 | Call | Currency Future | 481.0000 | 505.0000 | 4.990 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.90 | Call | Currency Future | 84.0000 | 91.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.35 | Put | Currency Future | 917.0000 | 857.0000 | (6.543) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 94.0000 | 101.0000 | 7.447 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.20 | Call | Currency Future | 451.0000 | 473.0000 | 4.878 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.35 | Put | Currency Future | 1,673.0000 | 1,597.0000 | (4.543) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 1,467.0000 | 1,395.0000 | (4.908) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 396.0000 | 424.0000 | 7.071 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 16.60 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.05 | Call | Currency Future | 207.0000 | 222.0000 | 7.246 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.65 | Put | Currency Future | 1,124.0000 | 1,058.0000 | (5.872) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 123.0000 | 133.0000 | 8.130 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.55 | Put | Currency Future | 1,053.0000 | 989.0000 | (6.078) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 16.60 | Put | Currency Future | 4,773.0000 | 4,686.0000 | (1.823) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 13.75 | Call | Currency Future | 99.0000 | 107.0000 | 8.081 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/09/14 | 11.90 | Call | Currency Future | 550.0000 | 579.0000 | 5.273 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 196.0000 | 212.0000 | 8.163 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 18.10 | Put | Currency Future | 6,271.0000 | 6,183.0000 | (1.403) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 111.0000 | 120.0000 | 8.108 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 1,716.0000 | 1,639.0000 | (4.487) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 1,844.0000 | 1,766.0000 | (4.230) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.60 | Put | Currency Future | 0.0000 | 393.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,155.0000 | 2,074.0000 | (3.759) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,088.0000 | 1,023.0000 | (5.974) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 6.10 | Call | Currency Future | 5,729.0000 | 5,817.0000 | 1.536 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 1,932.0000 | 1,852.0000 | (4.141) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 2,200.0000 | 2,119.0000 | (3.682) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 7.60 | Call | Currency Future | 4,229.0000 | 4,317.0000 | 2.081 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.95 | Call | Currency Future | 228.0000 | 245.0000 | 7.456 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 1,758.0000 | 1,681.0000 | (4.380) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 145.0000 | 156.0000 | 7.586 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 75.0000 | 81.0000 | 8.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 137.0000 | 148.0000 | 8.029 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.95 | Call | Currency Future | 531.0000 | 559.0000 | 5.273 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 2,246.0000 | 2,164.0000 | (3.651) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 1,716.0000 | 1,639.0000 | (4.487) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.30 | Call | Currency Future | 835.0000 | 888.0000 | 6.347 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 67.0000 | 72.0000 | 7.463 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.95 | Put | Currency Future | 652.0000 | 592.0000 | (9.202) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 9.10 | Put | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.90 | Put | Currency Future | 621.0000 | 562.0000 | (9.501) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.60 | Call | Currency Future | 673.0000 | 710.0000 | 5.498 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 79.0000 | 86.0000 | 8.861 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 207.0000 | 222.0000 | 7.246 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.60 | Put | Currency Future | 444.0000 | 393.0000 | (11.486) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,065.0000 | 1,984.0000 | (3.923) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 9.10 | Call | Currency Future | 2,734.0000 | 2,820.0000 | 3.146 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,428.0000 | 1,355.0000 | (5.112) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 152.0000 | 164.0000 | 7.895 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 94.0000 | 101.0000 | 7.447 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 217.0000 | 234.0000 | 7.834 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 15.10 | Put | Currency Future | 3,291.0000 | 3,204.0000 | (2.644) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 10.60 | Put | Currency Future | 116.0000 | 99.0000 | (14.655) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,673.0000 | 1,597.0000 | (4.543) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 481.0000 | 505.0000 | 4.990 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 2,338.0000 | 2,255.0000 | (3.550) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 10.60 | Call | Currency Future | 1,345.0000 | 1,416.0000 | 5.279 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 152.0000 | 164.0000 | 7.895 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 1,388.0000 | 1,316.0000 | (5.187) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 15.10 | Call | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 752.0000 | 688.0000 | (8.511) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.05 | Call | Currency Future | 497.0000 | 522.0000 | 5.030 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,508.0000 | 1,434.0000 | (4.907) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.85 | Put | Currency Future | 590.0000 | 531.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 178.0000 | 191.0000 | 7.303 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,508.0000 | 1,434.0000 | (4.907) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.85 | Call | Currency Future | 569.0000 | 599.0000 | 5.272 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.50 | Call | Currency Future | 721.0000 | 762.0000 | 5.687 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.05 | Put | Currency Future | 718.0000 | 655.0000 | (8.774) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.40 | Put | Currency Future | 950.0000 | 889.0000 | (6.421) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.70 | Put | Currency Future | 500.0000 | 445.0000 | (11.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.40 | Call | Currency Future | 379.0000 | 406.0000 | 7.124 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 187.0000 | 201.0000 | 7.487 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.70 | Call | Currency Future | 629.0000 | 662.0000 | 5.246 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 1,976.0000 | 1,896.0000 | (4.049) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 1,549.0000 | 1,474.0000 | (4.842) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 105.0000 | 113.0000 | 7.619 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 187.0000 | 201.0000 | 7.487 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 117.0000 | 126.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.80 | Put | Currency Future | 559.0000 | 502.0000 | (10.197) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,110.0000 | 2,029.0000 | (3.839) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.10 | Put | Currency Future | 239.0000 | 209.0000 | (12.552) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.50 | Put | Currency Future | 392.0000 | 345.0000 | (11.990) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.10 | Call | Currency Future | 968.0000 | 1,026.0000 | 5.992 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/09/14 | 11.80 | Call | Currency Future | 588.0000 | 619.0000 | 5.272 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 89.0000 | 96.0000 | 7.865 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.75 | Put | Currency Future | 529.0000 | 473.0000 | (10.586) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 84.0000 | 91.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.75 | Call | Currency Future | 608.0000 | 640.0000 | 5.263 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,888.0000 | 1,809.0000 | (4.184) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.45 | Put | Currency Future | 368.0000 | 325.0000 | (11.685) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.45 | Call | Currency Future | 747.0000 | 792.0000 | 6.024 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.25 | Put | Currency Future | 289.0000 | 255.0000 | (11.765) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,155.0000 | 2,074.0000 | (3.759) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.20 | Call | Currency Future | 900.0000 | 956.0000 | 6.222 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 804.0000 | 856.0000 | 6.468 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.25 | Call | Currency Future | 868.0000 | 922.0000 | 6.221 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.20 | Put | Currency Future | 271.0000 | 239.0000 | (11.808) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 471.0000 | 418.0000 | (11.253) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.65 | Call | Currency Future | 650.0000 | 686.0000 | 5.538 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 325.0000 | 289.0000 | (11.077) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.55 | Put | Currency Future | 417.0000 | 368.0000 | (11.751) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 11.55 | Call | Currency Future | 696.0000 | 735.0000 | 5.603 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.00 | Put | Currency Future | 685.0000 | 623.0000 | (9.051) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 12.00 | Call | Currency Future | 514.0000 | 540.0000 | 5.058 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 8.95 | Call | Currency Future | 2,882.0000 | 2,969.0000 | 3.019 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 17.95 | Put | Currency Future | 6,121.0000 | 6,033.0000 | (1.438) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 5.95 | Call | Currency Future | 5,879.0000 | 5,967.0000 | 1.497 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.95 | Put | Currency Future | 3,145.0000 | 3,059.0000 | (2.734) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 16.45 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 16.45 | Put | Currency Future | 4,624.0000 | 4,536.0000 | (1.903) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 14.95 | Call | Currency Future | 24.0000 | 26.0000 | 8.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 10.45 | Put | Currency Future | 91.0000 | 76.0000 | (16.484) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 10.45 | Call | Currency Future | 1,470.0000 | 1,543.0000 | 4.966 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 8.95 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 7.45 | Call | Currency Future | 4,379.0000 | 4,467.0000 | 2.010 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/09/14 | 7.90 | Call | Currency Future | 3,929.0000 | 4,017.0000 | 2.240 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/09/14 | 9.40 | Call | Currency Future | 2,439.0000 | 2,525.0000 | 3.526 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 18.40 | Put | Currency Future | 6,571.0000 | 6,483.0000 | (1.339) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 6.40 | Call | Currency Future | 5,429.0000 | 5,517.0000 | 1.621 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 16.90 | Put | Currency Future | 5,073.0000 | 4,985.0000 | (1.735) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 16.90 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 15.40 | Put | Currency Future | 3,584.0000 | 3,497.0000 | (2.427) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 15.40 | Call | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 9.40 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 10.90 | Put | Currency Future | 182.0000 | 158.0000 | (13.187) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 10.90 | Call | Currency Future | 1,111.0000 | 1,175.0000 | 5.761 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 6.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.80 | Put | Currency Future | 1,234.0000 | 1,166.0000 | (5.511) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.80 | Call | Currency Future | 263.0000 | 283.0000 | 7.605 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.65 | Put | Currency Future | 1,124.0000 | 1,058.0000 | (5.872) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.30 | Put | Currency Future | 885.0000 | 826.0000 | (6.667) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.65 | Call | Currency Future | 303.0000 | 325.0000 | 7.261 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.50 | Call | Currency Future | 347.0000 | 372.0000 | 7.205 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.50 | Put | Currency Future | 1,018.0000 | 955.0000 | (6.189) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.45 | Call | Currency Future | 363.0000 | 389.0000 | 7.163 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.45 | Put | Currency Future | 984.0000 | 922.0000 | (6.301) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.25 | Put | Currency Future | 853.0000 | 791.0000 | (7.268) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.60 | Call | Currency Future | 317.0000 | 340.0000 | 7.256 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.60 | Put | Currency Future | 1,088.0000 | 1,023.0000 | (5.974) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.25 | Call | Currency Future | 432.0000 | 458.0000 | 6.019 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/09/14 | 12.30 | Call | Currency Future | 414.0000 | 443.0000 | 7.005 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | | | Currency Future | 12.0070 | 12.0939 | 0.724 | 12.0300 | 12.0300 | 548 |
| 14/05/2009 | € / R | 2009/12/14 | 13.30 | Put | Currency Future | 1,725.0000 | 1,654.0000 | (4.116) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 13.65 | Call | Currency Future | 374.0000 | 387.0000 | 3.476 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 15.65 | Put | Currency Future | 3,805.0000 | 3,724.0000 | (2.129) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 13.10 | Put | Currency Future | 1,564.0000 | 1,494.0000 | (4.476) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 13.40 | Call | Currency Future | 415.0000 | 429.0000 | 3.373 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 8.00 | Call | Currency Future | 0.0000 | 4,105.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.60 | Put | Currency Future | 1,180.0000 | 1,115.0000 | (5.508) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 1,933.0000 | 1,859.0000 | (3.828) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 513.0000 | 533.0000 | 3.899 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,146.0000 | 2,071.0000 | (3.495) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 16.00 | Put | Currency Future | 0.0000 | 4,051.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.65 | Put | Currency Future | 49.0000 | 46.0000 | (6.122) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 382.0000 | 395.0000 | 3.403 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 353.0000 | 364.0000 | 3.116 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.00 | Put | Currency Future | 0.0000 | 29.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,036.0000 | 975.0000 | (5.888) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.70 | Put | Currency Future | 24.0000 | 22.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 471.0000 | 488.0000 | 3.609 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,406.0000 | 1,339.0000 | (4.765) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 1,808.0000 | 1,735.0000 | (4.038) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.00 | Call | Currency Future | 0.0000 | 3,122.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 587.0000 | 609.0000 | 3.748 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 1,849.0000 | 1,776.0000 | (3.948) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.70 | Call | Currency Future | 2,358.0000 | 2,442.0000 | 3.562 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 513.0000 | 533.0000 | 3.899 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 320.0000 | 331.0000 | 3.438 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.00 | Put | Currency Future | 0.0000 | 11.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 967.0000 | 907.0000 | (6.205) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.70 | Put | Currency Future | 51.0000 | 48.0000 | (5.882) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.10 | Call | Currency Future | 313.0000 | 325.0000 | 3.834 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.00 | Call | Currency Future | 0.0000 | 2,154.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,217.0000 | 1,152.0000 | (5.341) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.70 | Call | Currency Future | 3,331.0000 | 3,416.0000 | 2.552 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,406.0000 | 1,339.0000 | (4.765) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,363.0000 | 2,287.0000 | (3.216) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 643.0000 | 669.0000 | 4.044 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.70 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.95 | Call | Currency Future | 502.0000 | 521.0000 | 3.785 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.25 | Put | Currency Future | 2,536.0000 | 2,460.0000 | (2.997) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,233.0000 | 2,157.0000 | (3.403) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.00 | Put | Currency Future | 0.0000 | 60.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.70 | Call | Currency Future | 4,314.0000 | 4,400.0000 | 1.994 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.95 | Put | Currency Future | 1,445.0000 | 1,377.0000 | (4.706) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 327.0000 | 337.0000 | 3.058 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.00 | Put | Currency Future | 0.0000 | 254.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.30 | Call | Currency Future | 674.0000 | 701.0000 | 4.006 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.90 | Put | Currency Future | 3,116.0000 | 3,037.0000 | (2.535) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 1,975.0000 | 1,901.0000 | (3.747) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 481.0000 | 499.0000 | 3.742 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,363.0000 | 2,287.0000 | (3.216) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 340.0000 | 350.0000 | 2.941 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 16.00 | Call | Currency Future | 0.0000 | 145.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.45 | Call | Currency Future | 406.0000 | 420.0000 | 3.448 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.90 | Call | Currency Future | 147.0000 | 151.0000 | 2.721 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,368.0000 | 1,301.0000 | (4.898) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.15 | Call | Currency Future | 306.0000 | 318.0000 | 3.922 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.10 | Put | Currency Future | 2,406.0000 | 2,331.0000 | (3.117) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.00 | Put | Currency Future | 0.0000 | 3,128.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 390.0000 | 403.0000 | 3.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.90 | Put | Currency Future | 4,040.0000 | 3,957.0000 | (2.054) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,524.0000 | 1,455.0000 | (4.528) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.15 | Put | Currency Future | 2,449.0000 | 2,374.0000 | (3.062) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,233.0000 | 2,157.0000 | (3.403) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.00 | Call | Currency Future | 0.0000 | 221.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.70 | Put | Currency Future | 2,060.0000 | 1,985.0000 | (3.641) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.90 | Call | Currency Future | 223.0000 | 231.0000 | 3.587 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.70 | Call | Currency Future | 1,502.0000 | 1,565.0000 | 4.194 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.25 | Call | Currency Future | 293.0000 | 304.0000 | 3.754 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 340.0000 | 350.0000 | 2.941 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.00 | Call | Currency Future | 0.0000 | 1,348.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.90 | Put | Currency Future | 252.0000 | 224.0000 | (11.111) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.70 | Put | Currency Future | 195.0000 | 171.0000 | (12.308) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 320.0000 | 331.0000 | 3.438 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,604.0000 | 1,534.0000 | (4.364) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.90 | Call | Currency Future | 1,359.0000 | 1,418.0000 | 4.341 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.70 | Call | Currency Future | 242.0000 | 251.0000 | 3.719 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.95 | Call | Currency Future | 333.0000 | 344.0000 | 3.303 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 481.0000 | 499.0000 | 3.742 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.90 | Put | Currency Future | 59.0000 | 56.0000 | (5.085) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 14.70 | Put | Currency Future | 2,935.0000 | 2,857.0000 | (2.658) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.85 | Call | Currency Future | 525.0000 | 544.0000 | 3.619 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.95 | Put | Currency Future | 2,276.0000 | 2,200.0000 | (3.339) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 182.0000 | 159.0000 | (12.637) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.90 | Call | Currency Future | 4,118.0000 | 4,203.0000 | 2.064 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.65 | Call | Currency Future | 3,380.0000 | 3,465.0000 | 2.515 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,107.0000 | 1,044.0000 | (5.691) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.75 | Call | Currency Future | 360.0000 | 372.0000 | 3.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,146.0000 | 2,071.0000 | (3.495) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.95 | Put | Currency Future | 268.0000 | 239.0000 | (10.821) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.65 | Put | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.75 | Put | Currency Future | 2,103.0000 | 2,028.0000 | (3.566) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.45 | Call | Currency Future | 1,030.0000 | 1,074.0000 | 4.272 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 1,975.0000 | 1,901.0000 | (3.747) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.90 | Put | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.65 | Call | Currency Future | 2,406.0000 | 2,490.0000 | 3.491 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 614.0000 | 638.0000 | 3.909 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 353.0000 | 364.0000 | 3.116 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.95 | Call | Currency Future | 1,325.0000 | 1,383.0000 | 4.377 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 382.0000 | 395.0000 | 3.403 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.90 | Call | Currency Future | 2,166.0000 | 2,250.0000 | 3.878 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.65 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 658.0000 | 684.0000 | 3.951 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 208.0000 | 184.0000 | (11.538) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 471.0000 | 488.0000 | 3.609 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.45 | Call | Currency Future | 1,693.0000 | 1,762.0000 | 4.076 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.90 | Put | Currency Future | 29.0000 | 26.0000 | (10.345) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.65 | Call | Currency Future | 162.0000 | 168.0000 | 3.704 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 587.0000 | 609.0000 | 3.748 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 192.0000 | 199.0000 | 3.646 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 46.0000 | 43.0000 | (6.522) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,189.0000 | 2,113.0000 | (3.472) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.45 | Put | Currency Future | 136.0000 | 118.0000 | (13.235) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.90 | Call | Currency Future | 3,136.0000 | 3,220.0000 | 2.679 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.65 | Call | Currency Future | 4,364.0000 | 4,449.0000 | 1.948 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,180.0000 | 1,115.0000 | (5.508) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 1,465.0000 | 1,527.0000 | 4.232 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 2,503.0000 | 2,587.0000 | 3.356 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,564.0000 | 1,494.0000 | (4.476) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 473.0000 | 430.0000 | (9.091) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 1,001.0000 | 941.0000 | (5.994) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 3,435.0000 | 3,355.0000 | (2.329) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,320.0000 | 2,243.0000 | (3.319) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 237.0000 | 245.0000 | 3.376 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.25 | Call | Currency Future | 690.0000 | 718.0000 | 4.058 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.70 | Call | Currency Future | 159.0000 | 164.0000 | 3.145 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 16.75 | Put | Currency Future | 4,834.0000 | 4,752.0000 | (1.696) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 346.0000 | 357.0000 | 3.179 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.75 | Put | Currency Future | 2,980.0000 | 2,902.0000 | (2.617) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.70 | Put | Currency Future | 3,852.0000 | 3,770.0000 | (2.129) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 18.25 | Call | Currency Future | 37.0000 | 39.0000 | 5.405 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 461.0000 | 478.0000 | 3.688 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.15 | Call | Currency Future | 1,198.0000 | 1,249.0000 | 4.257 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.70 | Call | Currency Future | 367.0000 | 379.0000 | 3.270 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 16.75 | Call | Currency Future | 91.0000 | 96.0000 | 5.495 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,524.0000 | 1,455.0000 | (4.528) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 341.0000 | 305.0000 | (10.557) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,017.0000 | 1,943.0000 | (3.669) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 461.0000 | 478.0000 | 3.688 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.65 | Call | Currency Future | 247.0000 | 256.0000 | 3.644 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.25 | Put | Currency Future | 37.0000 | 35.0000 | (5.405) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,604.0000 | 1,534.0000 | (4.364) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 2,890.0000 | 2,812.0000 | (2.699) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 390.0000 | 403.0000 | 3.333 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 1,260.0000 | 1,314.0000 | 4.286 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 374.0000 | 387.0000 | 3.476 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.55 | Put | Currency Future | 1,143.0000 | 1,080.0000 | (5.512) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 1,644.0000 | 1,574.0000 | (4.258) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 169.0000 | 175.0000 | 3.550 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 1,539.0000 | 1,603.0000 | 4.159 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.10 | Call | Currency Future | 741.0000 | 771.0000 | 4.049 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 423.0000 | 438.0000 | 3.546 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 3,712.0000 | 3,631.0000 | (2.182) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 574.0000 | 596.0000 | 3.833 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 900.0000 | 841.0000 | (6.556) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,766.0000 | 1,694.0000 | (4.077) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 2,794.0000 | 2,879.0000 | 3.042 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,017.0000 | 1,943.0000 | (3.669) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 1,891.0000 | 1,818.0000 | (3.860) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 432.0000 | 448.0000 | 3.704 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 398.0000 | 412.0000 | 3.518 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 451.0000 | 467.0000 | 3.548 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 303.0000 | 270.0000 | (10.891) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.85 | Call | Currency Future | 840.0000 | 876.0000 | 4.286 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 1,933.0000 | 1,859.0000 | (3.828) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.85 | Put | Currency Future | 683.0000 | 632.0000 | (7.467) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 18.25 | Put | Currency Future | 6,280.0000 | 6,195.0000 | (1.354) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 18.55 | Call | Currency Future | 31.0000 | 32.0000 | 3.226 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.05 | Call | Currency Future | 759.0000 | 791.0000 | 4.216 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 6,574.0000 | 6,489.0000 | (1.293) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.55 | Call | Currency Future | 600.0000 | 624.0000 | 4.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.75 | Put | Currency Future | 627.0000 | 578.0000 | (7.815) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.00 | Call | Currency Future | 0.0000 | 811.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 77.0000 | 80.0000 | 3.896 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.75 | Call | Currency Future | 884.0000 | 922.0000 | 4.299 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 432.0000 | 448.0000 | 3.704 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.00 | Put | Currency Future | 0.0000 | 718.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,120.0000 | 5,036.0000 | (1.641) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.10 | Put | Currency Future | 834.0000 | 777.0000 | (6.835) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 707.0000 | 735.0000 | 3.960 | 0 | 0 | 12,295 |
| 14/05/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,725.0000 | 1,654.0000 | (4.116) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.25 | Put | Currency Future | 933.0000 | 874.0000 | (6.324) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 423.0000 | 438.0000 | 3.546 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.70 | Call | Currency Future | 906.0000 | 945.0000 | 4.305 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,766.0000 | 1,694.0000 | (4.077) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 741.0000 | 688.0000 | (7.152) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.05 | Put | Currency Future | 802.0000 | 747.0000 | (6.858) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 798.0000 | 832.0000 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 346.0000 | 357.0000 | 3.179 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.80 | Put | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,189.0000 | 2,113.0000 | (3.472) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.80 | Call | Currency Future | 2,262.0000 | 2,346.0000 | 3.714 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 1,808.0000 | 1,735.0000 | (4.038) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.70 | Put | Currency Future | 599.0000 | 552.0000 | (7.846) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.80 | Call | Currency Future | 4,216.0000 | 4,301.0000 | 2.016 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 415.0000 | 429.0000 | 3.373 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.90 | Call | Currency Future | 819.0000 | 854.0000 | 4.274 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 7.80 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 228.0000 | 235.0000 | 3.070 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.80 | Put | Currency Future | 55.0000 | 52.0000 | (5.455) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.90 | Put | Currency Future | 712.0000 | 660.0000 | (7.303) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.85 | Put | Currency Future | 3,071.0000 | 2,992.0000 | (2.572) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 8.80 | Call | Currency Future | 3,233.0000 | 3,318.0000 | 2.629 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.80 | Call | Currency Future | 1,429.0000 | 1,490.0000 | 4.269 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.80 | Call | Currency Future | 232.0000 | 240.0000 | 3.448 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 441.0000 | 457.0000 | 3.628 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 1,684.0000 | 1,614.0000 | (4.157) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.80 | Put | Currency Future | 222.0000 | 196.0000 | (11.712) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 14.80 | Put | Currency Future | 3,025.0000 | 2,947.0000 | (2.579) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.15 | Call | Currency Future | 724.0000 | 753.0000 | 4.006 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.80 | Call | Currency Future | 153.0000 | 158.0000 | 3.268 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 573.0000 | 526.0000 | (8.202) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.80 | Put | Currency Future | 3,946.0000 | 3,864.0000 | (2.078) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.65 | Call | Currency Future | 930.0000 | 970.0000 | 4.301 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 12.15 | Put | Currency Future | 867.0000 | 809.0000 | (6.690) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.80 | Call | Currency Future | 861.0000 | 898.0000 | 4.297 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.80 | Put | Currency Future | 654.0000 | 605.0000 | (7.492) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.55 | Put | Currency Future | 522.0000 | 477.0000 | (8.621) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 11.55 | Call | Currency Future | 979.0000 | 1,020.0000 | 4.188 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 10.60 | Call | Currency Future | 1,577.0000 | 1,642.0000 | 4.122 | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 9.10 | Put | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.10 | Put | Currency Future | 3,298.0000 | 3,219.0000 | (2.395) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 16.60 | Put | Currency Future | 4,693.0000 | 4,611.0000 | (1.747) | 0 | 0 | 0 |
| 14/05/2009 | € / R 2009/12/14 | 15.10 | Call | Currency Future | 205.0000 | 213.0000 | 3.902 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | € / R | 2009/12/14 | 10.60 | Put | Currency Future | 170.0000 | 148.0000 | (12.941) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 16.60 | Call | Currency Future | 100.0000 | 105.0000 | 5.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 9.10 | Call | Currency Future | 2,940.0000 | 3,025.0000 | 2.891 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.20 | Call | Currency Future | 707.0000 | 735.0000 | 3.960 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.20 | Put | Currency Future | 900.0000 | 841.0000 | (6.556) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 18.10 | Call | Currency Future | 41.0000 | 43.0000 | 4.878 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 18.10 | Put | Currency Future | 6,134.0000 | 6,049.0000 | (1.386) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.45 | Put | Currency Future | 1,072.0000 | 1,009.0000 | (5.877) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.80 | Call | Currency Future | 536.0000 | 557.0000 | 3.918 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.45 | Call | Currency Future | 629.0000 | 653.0000 | 3.816 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 13.00 | Put | Currency Future | 1,485.0000 | 1,416.0000 | (4.646) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 13.00 | Call | Currency Future | 492.0000 | 510.0000 | 3.659 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.80 | Put | Currency Future | 1,329.0000 | 1,263.0000 | (4.966) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.65 | Call | Currency Future | 574.0000 | 596.0000 | 3.833 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.40 | Put | Currency Future | 1,036.0000 | 975.0000 | (5.888) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.40 | Call | Currency Future | 643.0000 | 669.0000 | 4.044 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.70 | Call | Currency Future | 561.0000 | 582.0000 | 3.743 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.70 | Put | Currency Future | 1,254.0000 | 1,188.0000 | (5.263) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.75 | Put | Currency Future | 1,292.0000 | 1,225.0000 | (5.186) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.75 | Call | Currency Future | 549.0000 | 569.0000 | 3.643 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 14.60 | Call | Currency Future | 253.0000 | 261.0000 | 3.162 | 0 | 0 | 12,295 |
| 14/05/2009 | € / R | 2009/12/14 | 14.60 | Put | Currency Future | 2,846.0000 | 2,768.0000 | (2.741) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2009/12/14 | 12.65 | Put | Currency Future | 1,217.0000 | 1,152.0000 | (5.341) | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2010/03/15 | | | Currency Future | 0.0000 | 12.2761 | 100.000 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | € / R | 2010/03/15 | 12.10 | Call | Currency Future | 0.0000 | 1,018.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | € / R | 2010/03/15 | 12.10 | Put | Currency Future | 0.0000 | 842.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | AL13 | 2009/08/06 | | | Index Future | 248.8170 | 247.4180 | (0.562) | 0.0000 | 0.0000 | 7 |
| 14/05/2009 | ALBI | 2009/08/06 | | | Index Future | 293.2820 | 294.0620 | 0.266 | 293.4500 | 293.4500 | 551 |
| 14/05/2009 | ALBI | 2009/11/05 | | | Index Future | 298.8570 | 299.6530 | 0.266 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | CRD1 | 2009/08/06 | | | Index Future | 126.0830 | 125.7430 | (0.270) | 0.0000 | 0.0000 | 2 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | CRD1 | 2009/11/05 | | | Index Future | 128.4770 | 128.1320 | (0.269) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | GOVI | 2009/08/06 | | | jGovi | 295.1490 | 295.8660 | 0.243 | 0.0000 | 0.0000 | 146 |
| 14/05/2009 | GOVI | 2009/11/05 | | | jGovi | 300.6890 | 301.4210 | 0.243 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | ILBI | 2009/08/06 | | | Index Future | 356.6960 | 356.6960 | - | 0.0000 | 0.0000 | 2 |
| 14/05/2009 | ILBI | 2009/11/05 | | | Index Future | 363.5890 | 363.5890 | - | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J153 | 2010/08/31 | | | jSwap | 7.8440 | 7.7730 | (0.905) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J157 | 2015/09/15 | | | jSwap | 8.9050 | 8.8330 | (0.809) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J186 | 2026/12/21 | | | jSwap | 8.5460 | 8.4950 | (0.597) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J201 | 2014/12/22 | | | jSwap | 8.9370 | 8.8690 | (0.761) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J203 | 2017/09/15 | | | jSwap | 8.9990 | 8.9530 | (0.511) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J204 | 2018/12/21 | | | jSwap | 9.0740 | 9.0370 | (0.408) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | J207 | 2020/01/15 | | | jSwap | 9.0350 | 8.9970 | (0.421) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JFRA | 2009/08/06 | | | jFra | 7.1380 | 7.0170 | (1.695) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JFRA | 2009/11/05 | | | jFra | 6.9910 | 6.9010 | (1.287) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JN02 | 2009/08/06 | | | jNote | 7.7540 | 7.6550 | (1.277) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JN05 | 2009/08/06 | | | jNote | 8.6560 | 8.5850 | (0.820) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JN10 | 2009/08/06 | | | jNote | 8.8860 | 8.8440 | (0.473) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | JROD | 2009/05/29 | | | jRod | 9.2230 | 9.2240 | 0.011 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/06/30 | | | jRod | 8.5120 | 8.5150 | 0.035 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/07/31 | | | jRod | 8.0600 | 8.0640 | 0.050 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/08/31 | | | jRod | 8.5480 | 8.5510 | 0.035 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/09/30 | | | jRod | 8.1530 | 8.1560 | 0.037 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/10/30 | | | jRod | 7.9230 | 7.9240 | 0.013 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/11/30 | | | jRod | 8.3230 | 8.3210 | (0.024) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | JROD | 2009/12/31 | | | jRod | 8.0990 | 8.0910 | (0.099) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | OTH1 | 2009/08/06 | | | Index Future | 282.9800 | 284.1110 | 0.400 | 0.0000 | 0.0000 | 3 |
| 14/05/2009 | OTH1 | 2009/11/05 | | | Index Future | 288.3530 | 289.5070 | 0.400 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R153 | 2009/08/06 | | | Bond Future | 5.2970 | 5.8720 | 10.855 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 4,861.0000 | 4,249.0000 | (12.590) | 0 | 0 | 0 |
| 14/05/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 4,611.0000 | 4,000.0000 | (13.251) | 0 | 0 | 0 |
| 14/05/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,262.0000 | 1,262.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 41.0000 | 41.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | R157 | 2009/08/06 | | | Bond Future | 8.2660 | 8.2450 | (0.254) | 0.0000 | 0.0000 | 9,773 |
| 14/05/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 5,973.0000 | 6,054.0000 | 1.356 | 0 | 0 | 0 |
| 14/05/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 769.0000 | 736.0000 | (4.291) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | R157 | 2009/11/05 | | | Bond Future | 8.3100 | 8.2870 | (0.277) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,727.0000 | 1,757.0000 | 1.737 | 0 | 0 | 0 |
| 14/05/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,057.0000 | 5,967.0000 | (1.486) | 0 | 0 | 0 |
| 14/05/2009 | R157 | 2010/02/04 | | | Bond Future | 8.3650 | 8.3410 | (0.287) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 6,057.0000 | 5,977.0000 | (1.321) | 0 | 0 | 0 |
| 14/05/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 2,923.0000 | 2,964.0000 | 1.403 | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/08/06 | | | Bond Future | 8.8060 | 8.7140 | (1.045) | 8.7600 | 8.8000 | 12,606 |
| 14/05/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 5,931.0000 | 6,442.0000 | 8.616 | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 4,055.0000 | 3,660.0000 | (9.741) | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 874.0000 | 999.0000 | 14.302 | 0 | 0 | 35 |
| 14/05/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 14,808.0000 | 14,026.0000 | (5.281) | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/11/05 | | | Bond Future | 8.8340 | 8.7380 | (1.087) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R186 | 2009/11/05 | 8.75 | Put | Option on Bond Future | 7,424.0000 | 6,956.0000 | (6.304) | 0 | 0 | 240 |
| 14/05/2009 | R186 | 2009/11/05 | 8.75 | Call | Option on Bond Future | 6,606.0000 | 7,074.0000 | 7.084 | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 16,314.0000 | 15,594.0000 | (4.413) | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 2,221.0000 | 2,437.0000 | 9.725 | 0 | 0 | 5,000 |
| 14/05/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 6,239.0000 | 5,822.0000 | (6.684) | 0 | 0 | 5,000 |
| 14/05/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 7,830.0000 | 8,350.0000 | 6.641 | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 2,867.0000 | 3,129.0000 | 9.138 | 0 | 0 | 240 |
| 14/05/2009 | R186 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 14,131.0000 | 13,457.0000 | (4.770) | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2010/02/04 | | | Bond Future | 8.8660 | 8.7670 | (1.117) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 6,306.0000 | 6,709.0000 | 6.391 | 0 | 0 | 0 |
| 14/05/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 12,441.0000 | 11,890.0000 | (4.429) | 0 | 0 | 0 |
| 14/05/2009 | R201 | 2009/08/06 | | | Bond Future | 8.3800 | 8.3690 | (0.131) | 0.0000 | 0.0000 | 2 |
| 14/05/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,374.0000 | 4,401.0000 | 0.617 | 0 | 0 | 0 |
| 14/05/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 725.0000 | 705.0000 | (2.759) | 0 | 0 | 0 |
| 14/05/2009 | R201 | 2009/11/05 | | | Bond Future | 8.4120 | 8.4000 | (0.143) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 5,103.0000 | 5,061.0000 | (0.823) | 0 | 0 | 0 |
| 14/05/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,254.0000 | 1,263.0000 | 0.718 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | R201 | 2010/02/04 | | | Bond Future | 8.4530 | 8.4400 | (0.154) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 1,838.0000 | 1,849.0000 | 0.598 | 0 | 0 | 0 |
| 14/05/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,691.0000 | 5,651.0000 | (0.703) | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2009/08/06 | | | Bond Future | 8.6870 | 8.6550 | (0.368) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,622.0000 | 4,732.0000 | 2.380 | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,514.0000 | 1,443.0000 | (4.690) | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2009/11/05 | | | Bond Future | 8.7240 | 8.6920 | (0.367) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,391.0000 | 8,251.0000 | (1.668) | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,348.0000 | 1,384.0000 | 2.671 | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2010/02/04 | | | Bond Future | 8.7710 | 8.7360 | (0.399) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,624.0000 | 6,507.0000 | (1.766) | 0 | 0 | 0 |
| 14/05/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 3,500.0000 | 3,571.0000 | 2.029 | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2009/08/06 | | | Bond Future | 8.6980 | 8.6660 | (0.368) | 0.0000 | 0.0000 | 488 |
| 14/05/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,671.0000 | 1,594.0000 | (4.608) | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,981.0000 | 5,099.0000 | 2.369 | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2009/11/05 | | | Bond Future | 8.7310 | 8.6980 | (0.378) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,468.0000 | 1,508.0000 | 2.725 | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,257.0000 | 9,100.0000 | (1.696) | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2010/02/04 | | | Bond Future | 8.7690 | 8.7350 | (0.388) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 7,284.0000 | 7,160.0000 | (1.702) | 0 | 0 | 0 |
| 14/05/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 3,855.0000 | 3,931.0000 | 1.971 | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2009/08/06 | | | Bond Future | 8.3730 | 8.3620 | (0.131) | 0.0000 | 0.0000 | 1,214 |
| 14/05/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 596.0000 | 579.0000 | (2.852) | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,661.0000 | 3,684.0000 | 0.628 | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 5,281.0000 | 5,242.0000 | (0.738) | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 232.0000 | 232.0000 | - | 0 | 0 | 300 |
| 14/05/2009 | R206 | 2009/11/05 | | | Bond Future | 8.4060 | 8.3940 | (0.143) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,177.0000 | 4,143.0000 | (0.814) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,037.0000 | 1,044.0000 | 0.675 | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2010/02/04 | | | Bond Future | 8.4510 | 8.4380 | (0.154) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 1,496.0000 | 1,506.0000 | 0.668 | 0 | 0 | 0 |
| 14/05/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,623.0000 | 4,590.0000 | (0.714) | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2009/08/06 | | | Bond Future | 8.8420 | 8.8000 | (0.475) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,048.0000 | 1,938.0000 | (5.371) | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,547.0000 | 4,700.0000 | 3.365 | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2009/11/05 | | | Bond Future | 8.8750 | 8.8320 | (0.485) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,354.0000 | 10,142.0000 | (2.048) | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,364.0000 | 1,417.0000 | 3.886 | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2010/02/04 | | | Bond Future | 8.9150 | 8.8700 | (0.505) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 7,954.0000 | 7,786.0000 | (2.112) | 0 | 0 | 0 |
| 14/05/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 3,822.0000 | 3,926.0000 | 2.721 | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2009/08/06 | | | Bond Future | 8.9700 | 8.9020 | (0.758) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,182.0000 | 4,430.0000 | 5.930 | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,425.0000 | 2,239.0000 | (7.670) | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2009/11/05 | | | Bond Future | 9.0530 | 8.9760 | (0.851) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 10,194.0000 | 9,824.0000 | (3.630) | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 1,510.0000 | 1,622.0000 | 7.417 | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2010/02/04 | | | Bond Future | 9.1810 | 9.0830 | (1.067) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 8,200.0000 | 7,843.0000 | (4.354) | 0 | 0 | 0 |
| 14/05/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 3,905.0000 | 4,149.0000 | 6.248 | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/08/06 | | | Bond Future | 8.3530 | 8.2410 | (1.341) | 0.0000 | 0.0000 | 4,513 |
| 14/05/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 2,717.0000 | 2,367.0000 | (12.882) | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 6,040.0000 | 6,671.0000 | 10.447 | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/08/06 | 8.00 | Put | Option on Bond Future | 5,995.0000 | 5,407.0000 | (9.808) | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/08/06 | 8.00 | Call | Option on Bond Future | 2,832.0000 | 3,226.0000 | 13.912 | 0 | 0 | 1,950 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | R209 | 2009/11/05 | | | Bond Future | 8.3640 | 8.2490 | (1.375) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 2,253.0000 | 2,527.0000 | 12.162 | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 12,934.0000 | 12,204.0000 | (5.644) | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 2,019.0000 | 1,810.0000 | (10.352) | 0 | 0 | 2,500 |
| 14/05/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 12,641.0000 | 13,435.0000 | 6.281 | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 1,703.0000 | 1,925.0000 | 13.036 | 0 | 0 | 5,000 |
| 14/05/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 15,101.0000 | 14,318.0000 | (5.185) | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2010/02/04 | | | Bond Future | 8.3780 | 8.2610 | (1.397) | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 2,992.0000 | 2,763.0000 | (7.654) | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 15,141.0000 | 15,930.0000 | 5.211 | 0 | 0 | 0 |
| 14/05/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 4,463.0000 | 4,851.0000 | 8.694 | 0 | 0 | 2,500 |
| 14/05/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 12,658.0000 | 12,027.0000 | (4.985) | 0 | 0 | 0 |
| 14/05/2009 | TRT1 | 2009/08/06 | | | Index Future | 291.3430 | 292.0500 | 0.243 | 0.0000 | 0.0000 | 100 |
| 14/05/2009 | TRT1 | 2009/11/05 | | | Index Future | 296.8740 | 297.5970 | 0.244 | 0.0000 | 0.0000 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | | | Currency Future | 6.4875 | 6.5087 | 0.327 | 0.0000 | 0.0000 | 8,869 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 11.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 30.0000 | 27.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 57.0000 | 58.0000 | 1.754 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 2.00 | Call | Currency Future | 4,488.0000 | 4,509.0000 | 0.468 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.65 | Put | Currency Future | 3,163.0000 | 3,141.0000 | (0.696) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 1,065.0000 | 1,044.0000 | (1.972) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 189.0000 | 200.0000 | 5.820 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 463.0000 | 442.0000 | (4.536) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 73.0000 | 75.0000 | 2.740 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.00 | Call | Currency Future | 1,488.0000 | 1,509.0000 | 1.411 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 11.15 | Put | Currency Future | 4,663.0000 | 4,641.0000 | (0.472) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,713.0000 | 1,691.0000 | (1.284) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 102.0000 | 91.0000 | (10.784) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 547.0000 | 526.0000 | (3.839) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 143.0000 | 149.0000 | 4.196 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/06/12 | 3.50 | Call | Currency Future | 2,988.0000 | 3,009.0000 | 0.703 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.15 | Put | Currency Future | 1,663.0000 | 1,641.0000 | (1.323) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 124.0000 | 130.0000 | 4.839 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 367.0000 | 386.0000 | 5.177 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 51.0000 | 44.0000 | (13.725) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 28.0000 | 28.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 155.0000 | 141.0000 | (9.032) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.85 | Call | Currency Future | 641.0000 | 662.0000 | 3.276 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 3.65 | Call | Currency Future | 2,837.0000 | 2,859.0000 | 0.775 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,813.0000 | 1,791.0000 | (1.213) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.85 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 288.0000 | 303.0000 | 5.208 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 296.0000 | 277.0000 | (6.419) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.95 | Call | Currency Future | 546.0000 | 567.0000 | 3.846 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 336.0000 | 316.0000 | (5.952) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.50 | Put | Currency Future | 6,013.0000 | 5,991.0000 | (0.366) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.75 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.90 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.15 | Call | Currency Future | 1,338.0000 | 1,359.0000 | 1.570 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 124.0000 | 130.0000 | 4.839 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 39.0000 | 34.0000 | (12.821) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 50.0000 | 51.0000 | 2.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 187.0000 | 171.0000 | (8.556) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 591.0000 | 570.0000 | (3.553) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 83.0000 | 86.0000 | 3.614 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.95 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.80 | Call | Currency Future | 690.0000 | 711.0000 | 3.043 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/06/12 | 2.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 257.0000 | 239.0000 | (7.004) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 419.0000 | 399.0000 | (4.773) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 189.0000 | 200.0000 | 5.820 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 34.0000 | 35.0000 | 2.941 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 95.0000 | 98.0000 | 3.158 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.90 | Call | Currency Future | 593.0000 | 614.0000 | 3.541 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 2.15 | Call | Currency Future | 4,338.0000 | 4,359.0000 | 0.484 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 83.0000 | 86.0000 | 3.614 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 187.0000 | 171.0000 | (8.556) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 82.0000 | 73.0000 | (10.976) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 257.0000 | 239.0000 | (7.004) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.50 | Call | Currency Future | 5,988.0000 | 6,009.0000 | 0.351 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.75 | Call | Currency Future | 739.0000 | 760.0000 | 2.842 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.80 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.65 | Call | Currency Future | 5,838.0000 | 5,859.0000 | 0.360 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 108.0000 | 112.0000 | 3.704 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 219.0000 | 232.0000 | 5.936 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 454.0000 | 475.0000 | 4.626 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,413.0000 | 1,392.0000 | (1.486) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.50 | Put | Currency Future | 3,013.0000 | 2,991.0000 | (0.730) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 681.0000 | 660.0000 | (3.084) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 296.0000 | 277.0000 | (6.419) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 19.0000 | 19.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 57.0000 | 58.0000 | 1.754 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 327.0000 | 343.0000 | 4.893 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 42.0000 | 42.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 95.0000 | 98.0000 | 3.158 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 11.00 | Put | Currency Future | 4,513.0000 | 4,491.0000 | (0.487) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 15.0000 | 15.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 636.0000 | 614.0000 | (3.459) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.65 | Put | Currency Future | 6,163.0000 | 6,141.0000 | (0.357) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 65.0000 | 66.0000 | 1.538 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 221.0000 | 204.0000 | (7.692) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 64.0000 | 57.0000 | (10.938) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 23.0000 | 23.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 252.0000 | 266.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 28.0000 | 28.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 377.0000 | 357.0000 | (5.305) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 728.0000 | 706.0000 | (3.022) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 591.0000 | 570.0000 | (3.553) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 65.0000 | 66.0000 | 1.538 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.25 | Call | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 681.0000 | 660.0000 | (3.084) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 102.0000 | 91.0000 | (10.784) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 775.0000 | 753.0000 | (2.839) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 504.0000 | 483.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 50.0000 | 51.0000 | 2.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 165.0000 | 173.0000 | 4.848 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,313.0000 | 1,292.0000 | (1.599) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 504.0000 | 483.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 377.0000 | 357.0000 | (5.305) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 1,115.0000 | 1,093.0000 | (1.973) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 463.0000 | 442.0000 | (4.536) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 127.0000 | 115.0000 | (9.449) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 454.0000 | 475.0000 | 4.626 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 22.0000 | 22.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 19.0000 | 19.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 967.0000 | 946.0000 | (2.172) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 919.0000 | 897.0000 | (2.394) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 127.0000 | 115.0000 | (9.449) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 5.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 252.0000 | 266.0000 | 5.556 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.80 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 419.0000 | 399.0000 | (4.773) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 165.0000 | 173.0000 | 4.848 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 42.0000 | 42.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 410.0000 | 430.0000 | 4.878 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 39.0000 | 34.0000 | (12.821) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 499.0000 | 520.0000 | 4.208 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 327.0000 | 343.0000 | 4.893 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 870.0000 | 849.0000 | (2.414) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 64.0000 | 57.0000 | (10.938) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 822.0000 | 801.0000 | (2.555) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 4.90 | Call | Currency Future | 1,588.0000 | 1,609.0000 | 1.322 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 367.0000 | 386.0000 | 5.177 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 9.40 | Put | Currency Future | 2,913.0000 | 2,891.0000 | (0.755) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 919.0000 | 897.0000 | (2.394) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 728.0000 | 706.0000 | (3.022) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.40 | Put | Currency Future | 5,913.0000 | 5,891.0000 | (0.372) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 10.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 1,016.0000 | 995.0000 | (2.067) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 12.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 30.0000 | 27.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 15.0000 | 15.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 1.90 | Call | Currency Future | 4,588.0000 | 4,609.0000 | 0.458 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 1.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 0.40 | Call | Currency Future | 6,088.0000 | 6,109.0000 | 0.345 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 3.40 | Call | Currency Future | 3,087.0000 | 3,109.0000 | 0.713 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/06/12 | 10.90 | Put | Currency Future | 4,413.0000 | 4,391.0000 | (0.499) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,613.0000 | 1,591.0000 | (1.364) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 1,164.0000 | 1,143.0000 | (1.804) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 1,065.0000 | 1,044.0000 | (1.972) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,313.0000 | 1,292.0000 | (1.599) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,413.0000 | 1,392.0000 | (1.486) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 822.0000 | 801.0000 | (2.555) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,214.0000 | 1,192.0000 | (1.812) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,214.0000 | 1,192.0000 | (1.812) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,513.0000 | 1,491.0000 | (1.454) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,713.0000 | 1,691.0000 | (1.284) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.5518 | 6.5722 | 0.311 | 0.0000 | 0.0000 | 1,174 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 252.0000 | 257.0000 | 1.984 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 771.0000 | 752.0000 | (2.464) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 732.0000 | 713.0000 | (2.596) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 94.0000 | 95.0000 | 1.064 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.75 | Put | Currency Future | 6,198.0000 | 6,178.0000 | (0.323) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 223.0000 | 227.0000 | 1.794 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 325.0000 | 332.0000 | 2.154 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 103.0000 | 104.0000 | 0.971 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 103.0000 | 104.0000 | 0.971 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 771.0000 | 752.0000 | (2.464) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 11.25 | Put | Currency Future | 4,698.0000 | 4,678.0000 | (0.426) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 286.0000 | 292.0000 | 2.098 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 123.0000 | 124.0000 | 0.813 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 810.0000 | 791.0000 | (2.346) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 934.0000 | 914.0000 | (2.141) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 851.0000 | 831.0000 | (2.350) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 112.0000 | 114.0000 | 1.786 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 71.0000 | 71.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 223.0000 | 227.0000 | 1.794 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 134.0000 | 135.0000 | 0.746 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 1,019.0000 | 999.0000 | (1.963) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 471.0000 | 455.0000 | (3.397) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 395.0000 | 405.0000 | 2.532 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 273.0000 | 260.0000 | (4.762) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 585.0000 | 568.0000 | (2.906) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 400.0000 | 384.0000 | (4.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 244.0000 | 232.0000 | (4.918) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 85.0000 | 86.0000 | 1.176 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 471.0000 | 455.0000 | (3.397) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 151.0000 | 143.0000 | (5.298) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 657.0000 | 639.0000 | (2.740) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 305.0000 | 312.0000 | 2.295 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.00 | Call | Currency Future | 630.0000 | 646.0000 | 2.540 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 892.0000 | 872.0000 | (2.242) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 133.0000 | 126.0000 | (5.263) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 159.0000 | 161.0000 | 1.258 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 851.0000 | 831.0000 | (2.350) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 78.0000 | 78.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 346.0000 | 354.0000 | 2.312 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 85.0000 | 86.0000 | 1.176 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.90 | Put | Currency Future | 58.0000 | 55.0000 | (5.172) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 64.0000 | 65.0000 | 1.563 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 346.0000 | 354.0000 | 2.312 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 976.0000 | 956.0000 | (2.049) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 485.0000 | 498.0000 | 2.680 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 334.0000 | 320.0000 | (4.192) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 485.0000 | 498.0000 | 2.680 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD 2009/09/14 | 6.40 | Put | Currency Future | 218.0000 | 207.0000 | (5.046) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.15 | Call | Currency Future | 134.0000 | 135.0000 | 0.746 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 2.05 | Call | Currency Future | 4,502.0000 | 4,522.0000 | 0.444 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.55 | Put | Currency Future | 303.0000 | 289.0000 | (4.620) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.10 | Call | Currency Future | 555.0000 | 569.0000 | 2.523 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.20 | Call | Currency Future | 123.0000 | 124.0000 | 0.813 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.90 | Put | Currency Future | 546.0000 | 529.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.20 | Put | Currency Future | 133.0000 | 126.0000 | (5.263) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.40 | Call | Currency Future | 370.0000 | 379.0000 | 2.432 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.95 | Call | Currency Future | 187.0000 | 190.0000 | 1.604 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.40 | Put | Currency Future | 934.0000 | 914.0000 | (2.141) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.10 | Put | Currency Future | 103.0000 | 97.0000 | (5.825) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.55 | Put | Currency Future | 1,062.0000 | 1,042.0000 | (1.883) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 9.75 | Put | Currency Future | 3,199.0000 | 3,178.0000 | (0.656) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.30 | Put | Currency Future | 171.0000 | 162.0000 | (5.263) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 0.55 | Call | Currency Future | 6,002.0000 | 6,022.0000 | 0.333 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 8.00 | Call | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 9.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.00 | Call | Currency Future | 172.0000 | 175.0000 | 1.744 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.15 | Put | Currency Future | 732.0000 | 713.0000 | (2.596) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.30 | Call | Currency Future | 423.0000 | 434.0000 | 2.600 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 8.00 | Put | Currency Future | 1,474.0000 | 1,453.0000 | (1.425) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.65 | Call | Currency Future | 268.0000 | 273.0000 | 1.866 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 11.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.00 | Put | Currency Future | 620.0000 | 603.0000 | (2.742) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.25 | Call | Currency Future | 453.0000 | 465.0000 | 2.649 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 7.10 | Call | Currency Future | 146.0000 | 148.0000 | 1.370 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.40 | Put | Currency Future | 218.0000 | 207.0000 | (5.046) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.75 | Call | Currency Future | 237.0000 | 241.0000 | 1.688 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 9.50 | Put | Currency Future | 2,949.0000 | 2,928.0000 | (0.712) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 5.90 | Call | Currency Future | 710.0000 | 727.0000 | 2.394 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.65 | Put | Currency Future | 366.0000 | 351.0000 | (4.098) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 8.25 | Call | Currency Future | 15.0000 | 15.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.90 | Call | Currency Future | 198.0000 | 201.0000 | 1.515 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/09/14 | 6.45 | Put | Currency Future | 244.0000 | 232.0000 | (4.918) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 159.0000 | 161.0000 | 1.258 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 370.0000 | 379.0000 | 2.432 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 252.0000 | 257.0000 | 1.984 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 9.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.00 | Put | Currency Future | 78.0000 | 74.0000 | (5.128) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 0.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 546.0000 | 529.0000 | (3.114) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 366.0000 | 351.0000 | (4.098) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 146.0000 | 148.0000 | 1.370 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 435.0000 | 419.0000 | (3.678) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.15 | Call | Currency Future | 519.0000 | 533.0000 | 2.697 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.80 | Call | Currency Future | 794.0000 | 812.0000 | 2.267 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 0.75 | Call | Currency Future | 5,802.0000 | 5,822.0000 | 0.345 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 268.0000 | 273.0000 | 1.866 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.05 | Put | Currency Future | 90.0000 | 85.0000 | (5.556) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 669.0000 | 686.0000 | 2.541 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 3.50 | Call | Currency Future | 3,052.0000 | 3,072.0000 | 0.655 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.85 | Put | Currency Future | 50.0000 | 47.0000 | (6.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 2.25 | Call | Currency Future | 4,302.0000 | 4,322.0000 | 0.465 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 198.0000 | 201.0000 | 1.515 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.00 | Call | Currency Future | 1,553.0000 | 1,573.0000 | 1.288 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.80 | Put | Currency Future | 42.0000 | 39.0000 | (7.143) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 8.25 | Put | Currency Future | 1,713.0000 | 1,692.0000 | (1.226) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 193.0000 | 183.0000 | (5.181) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 2.00 | Call | Currency Future | 4,552.0000 | 4,572.0000 | 0.439 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 68.0000 | 64.0000 | (5.882) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.25 | Call | Currency Future | 1,306.0000 | 1,326.0000 | 1.531 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 210.0000 | 213.0000 | 1.429 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.05 | Call | Currency Future | 1,503.0000 | 1,524.0000 | 1.397 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 11.00 | Put | Currency Future | 4,448.0000 | 4,428.0000 | (0.450) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.85 | Call | Currency Future | 752.0000 | 769.0000 | 2.261 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 2.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 694.0000 | 675.0000 | (2.738) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD | 2009/09/14 | 3.75 | Call | Currency Future | 2,802.0000 | 2,822.0000 | 0.714 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.50 | Put | Currency Future | 5,948.0000 | 5,928.0000 | (0.336) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.25 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 9.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 187.0000 | 190.0000 | 1.604 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 9.55 | Put | Currency Future | 2,999.0000 | 2,978.0000 | (0.700) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 585.0000 | 568.0000 | (2.906) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 305.0000 | 312.0000 | 2.295 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 694.0000 | 675.0000 | (2.738) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 400.0000 | 384.0000 | (4.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 508.0000 | 491.0000 | (3.346) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 11.05 | Put | Currency Future | 4,498.0000 | 4,478.0000 | (0.445) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 303.0000 | 289.0000 | (4.620) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 657.0000 | 639.0000 | (2.740) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.55 | Put | Currency Future | 5,998.0000 | 5,978.0000 | (0.333) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.05 | Call | Currency Future | 592.0000 | 607.0000 | 2.534 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 3.55 | Call | Currency Future | 3,002.0000 | 3,022.0000 | 0.666 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 8.05 | Put | Currency Future | 1,521.0000 | 1,501.0000 | (1.315) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 8.05 | Call | Currency Future | 23.0000 | 23.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 6.15 | Put | Currency Future | 117.0000 | 111.0000 | (5.128) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 5.05 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 0.50 | Call | Currency Future | 6,052.0000 | 6,072.0000 | 0.330 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/09/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.6158 | 6.6353 | 0.295 | 0.0000 | 0.0000 | 165 |
| 14/05/2009 | ZAAD | 2009/12/14 | 6.45 | Put | Currency Future | 307.0000 | 296.0000 | (3.583) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 0.0000 | 619.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 427.0000 | 415.0000 | (2.810) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 527.0000 | 513.0000 | (2.657) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD | 2009/12/14 | 7.05 | Put | Currency Future | 706.0000 | 695.0000 | (1.558) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD 2009/12/14 | 6.20 | Put | Currency Future | 0.0000 | 184.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.85 | Call | Currency Future | 328.0000 | 333.0000 | 1.524 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.50 | Put | Currency Future | 336.0000 | 324.0000 | (3.571) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 241.0000 | 249.0000 | 3.320 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 0.0000 | 446.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.35 | Call | Currency Future | 1,290.0000 | 1,308.0000 | 1.395 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 562.0000 | 548.0000 | (2.491) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.75 | Call | Currency Future | 358.0000 | 364.0000 | 1.676 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 307.0000 | 296.0000 | (3.583) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 527.0000 | 513.0000 | (2.657) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 300.0000 | 305.0000 | 1.667 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.15 | Put | Currency Future | 172.0000 | 167.0000 | (2.907) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 343.0000 | 348.0000 | 1.458 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 775.0000 | 763.0000 | (1.548) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 0.0000 | 382.0000 | 100.000 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 393.0000 | 400.0000 | 1.781 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 241.0000 | 249.0000 | 3.320 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.15 | Call | Currency Future | 638.0000 | 653.0000 | 2.351 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.85 | Call | Currency Future | 5,766.0000 | 5,785.0000 | 0.330 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 393.0000 | 400.0000 | 1.781 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.20 | Call | Currency Future | 226.0000 | 234.0000 | 3.540 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.35 | Call | Currency Future | 47.0000 | 49.0000 | 4.255 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.25 | Call | Currency Future | 213.0000 | 220.0000 | 3.286 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 3.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 427.0000 | 415.0000 | (2.810) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.25 | Call | Currency Future | 575.0000 | 587.0000 | 2.087 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.50 | Call | Currency Future | 452.0000 | 460.0000 | 1.770 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.20 | Put | Currency Future | 811.0000 | 799.0000 | (1.480) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 775.0000 | 763.0000 | (1.548) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 3.85 | Call | Currency Future | 2,766.0000 | 2,785.0000 | 0.687 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 706.0000 | 695.0000 | (1.558) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.30 | Call | Currency Future | 200.0000 | 207.0000 | 3.500 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 343.0000 | 348.0000 | 1.458 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.10 | Call | Currency Future | 672.0000 | 687.0000 | 2.232 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 473.0000 | 481.0000 | 1.691 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 271.0000 | 280.0000 | 3.321 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.25 | Put | Currency Future | 209.0000 | 201.0000 | (3.828) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 473.0000 | 481.0000 | 1.691 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.00 | Call | Currency Future | 288.0000 | 292.0000 | 1.389 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.25 | Put | Currency Future | 847.0000 | 835.0000 | (1.417) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.35 | Call | Currency Future | 4,266.0000 | 4,285.0000 | 0.445 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.60 | Put | Currency Future | 2,990.0000 | 2,971.0000 | (0.635) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.10 | Put | Currency Future | 740.0000 | 729.0000 | (1.486) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 314.0000 | 319.0000 | 1.592 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.20 | Put | Currency Future | 189.0000 | 184.0000 | (2.646) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 635.0000 | 620.0000 | (2.362) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.10 | Put | Currency Future | 4,485.0000 | 4,465.0000 | (0.446) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.75 | Put | Currency Future | 493.0000 | 479.0000 | (2.840) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.30 | Put | Currency Future | 884.0000 | 872.0000 | (1.357) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.20 | Call | Currency Future | 605.0000 | 619.0000 | 2.314 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 271.0000 | 280.0000 | 3.321 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.60 | Put | Currency Future | 5,984.0000 | 5,965.0000 | (0.318) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 375.0000 | 382.0000 | 1.867 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 547.0000 | 558.0000 | 2.011 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.10 | Put | Currency Future | 156.0000 | 152.0000 | (2.564) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 300.0000 | 305.0000 | 1.667 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 231.0000 | 223.0000 | (3.463) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 635.0000 | 620.0000 | (2.362) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.60 | Call | Currency Future | 6,016.0000 | 6,035.0000 | 0.316 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 496.0000 | 505.0000 | 1.815 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.60 | Call | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 459.0000 | 446.0000 | (2.832) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 280.0000 | 270.0000 | (3.571) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 280.0000 | 270.0000 | (3.571) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.10 | Call | Currency Future | 67.0000 | 71.0000 | 5.970 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 231.0000 | 223.0000 | (3.463) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 431.0000 | 439.0000 | 1.856 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.10 | Call | Currency Future | 256.0000 | 264.0000 | 3.125 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 521.0000 | 530.0000 | 1.727 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 366.0000 | 354.0000 | (3.279) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 7.00 | Put | Currency Future | 672.0000 | 657.0000 | (2.232) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 255.0000 | 245.0000 | (3.922) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.10 | Put | Currency Future | 1,552.0000 | 1,535.0000 | (1.095) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 3.60 | Call | Currency Future | 3,016.0000 | 3,035.0000 | 0.630 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 547.0000 | 558.0000 | 2.011 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.10 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.35 | Put | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.10 | Call | Currency Future | 1,526.0000 | 1,545.0000 | 1.245 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 496.0000 | 505.0000 | 1.815 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.90 | Call | Currency Future | 819.0000 | 835.0000 | 1.954 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.10 | Call | Currency Future | 4,516.0000 | 4,535.0000 | 0.421 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.05 | Call | Currency Future | 1,574.0000 | 1,593.0000 | 1.207 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.90 | Put | Currency Future | 103.0000 | 100.0000 | (2.913) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 314.0000 | 319.0000 | 1.592 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.60 | Call | Currency Future | 412.0000 | 419.0000 | 1.699 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.00 | Put | Currency Future | 128.0000 | 124.0000 | (3.125) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.60 | Put | Currency Future | 396.0000 | 384.0000 | (3.030) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.05 | Call | Currency Future | 4,566.0000 | 4,585.0000 | 0.416 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.00 | Call | Currency Future | 743.0000 | 759.0000 | 2.153 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 598.0000 | 583.0000 | (2.508) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 598.0000 | 583.0000 | (2.508) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 0.55 | Call | Currency Future | 6,066.0000 | 6,085.0000 | 0.313 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 366.0000 | 354.0000 | (3.279) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 431.0000 | 439.0000 | 1.856 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.85 | Put | Currency Future | 6,234.0000 | 6,215.0000 | (0.305) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 3.55 | Call | Currency Future | 3,066.0000 | 3,085.0000 | 0.620 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.05 | Put | Currency Future | 1,507.0000 | 1,491.0000 | (1.062) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.05 | Call | Currency Future | 73.0000 | 76.0000 | 4.110 | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 5.05 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 14/05/2009 | ZAAD 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.55 | Put | Currency Future | 5,934.0000 | 5,915.0000 | (0.320) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.05 | Put | Currency Future | 4,435.0000 | 4,415.0000 | (0.451) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.55 | Put | Currency Future | 2,941.0000 | 2,922.0000 | (0.646) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.35 | Put | Currency Future | 4,734.0000 | 4,715.0000 | (0.401) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 11.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 8.35 | Put | Currency Future | 1,781.0000 | 1,764.0000 | (0.955) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.85 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.85 | Put | Currency Future | 3,238.0000 | 3,219.0000 | (0.587) | 0 | 0 | 0 |
| 14/05/2009 | ZAAD 2009/12/14 | 9.55 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |

Grand Total: **755,948**