



Derivatives High/Low Report

High/Low for 15/06/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/09/14 | | | Currency Future | 8.1831 | 8.2148 | 0.387 | 8.2400 | 8.0500 | 201,519 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.30 | Call | Currency Future | 127.0000 | 124.0000 | (2.362) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.30 | Put | Currency Future | 1,244.0000 | 1,209.0000 | (2.814) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 75.0000 | 72.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.15 | Call | Currency Future | 146.0000 | 143.0000 | (2.055) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.15 | Put | Currency Future | 1,113.0000 | 1,078.0000 | (3.145) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 2,124.0000 | 2,090.0000 | (1.601) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 39.0000 | 37.0000 | (5.128) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 2,411.0000 | 2,377.0000 | (1.410) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 82.0000 | 79.0000 | (3.659) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 2,702.0000 | 2,668.0000 | (1.258) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,606.0000 | 1,571.0000 | (2.179) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.35 | Call | Currency Future | 316.0000 | 317.0000 | 0.316 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 160.0000 | 157.0000 | (1.875) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 2,556.0000 | 2,523.0000 | (1.291) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 89.0000 | 86.0000 | (3.371) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.35 | Put | Currency Future | 483.0000 | 452.0000 | (6.418) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 121.0000 | 118.0000 | (2.479) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 2,172.0000 | 2,137.0000 | (1.611) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 35.0000 | 33.0000 | (5.714) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 44.0000 | 42.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,514.0000 | 1,479.0000 | (2.312) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 160.0000 | 157.0000 | (1.875) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.50 | Call | Currency Future | 271.0000 | 271.0000 | - | 0 | 0 | 30 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 1,026.0000 | 992.0000 | (3.314) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 48.0000 | 46.0000 | (4.167) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,699.0000 | 1,664.0000 | (2.060) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 1,026.0000 | 992.0000 | (3.314) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 7.95 | Put | Currency Future | 254.0000 | 231.0000 | (9.055) | 0 | 0 | 140 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,606.0000 | 1,571.0000 | (2.179) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 2,267.0000 | 2,233.0000 | (1.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 7.95 | Call | Currency Future | 487.0000 | 496.0000 | 1.848 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.90 | Call | Currency Future | 183.0000 | 181.0000 | (1.093) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 50.0000 | 48.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 28.0000 | 26.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.45 | Call | Currency Future | 285.0000 | 285.0000 | - | 0 | 0 | 140 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.55 | Call | Currency Future | 258.0000 | 257.0000 | (0.388) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 89.0000 | 86.0000 | (3.371) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 2,897.0000 | 2,864.0000 | (1.139) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.20 | Put | Currency Future | 386.0000 | 357.0000 | (7.513) | 0 | 0 | 140 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.50 | Put | Currency Future | 588.0000 | 556.0000 | (5.442) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 30.0000 | 28.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,745.0000 | 1,711.0000 | (1.948) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 2,315.0000 | 2,281.0000 | (1.469) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 2,029.0000 | 1,995.0000 | (1.676) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 97.0000 | 94.0000 | (3.093) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.90 | Put | Currency Future | 900.0000 | 866.0000 | (3.778) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,839.0000 | 1,805.0000 | (1.849) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,995.0000 | 2,962.0000 | (1.102) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 7.60 | Call | Currency Future | 707.0000 | 724.0000 | 2.405 | 0 | 0 | 13,157 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.00 | Put | Currency Future | 4,820.0000 | 4,788.0000 | (0.664) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.40 | Put | Currency Future | 517.0000 | 486.0000 | (5.996) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.95 | Call | Currency Future | 175.0000 | 172.0000 | (1.714) | 0 | 0 | 200 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 1,288.0000 | 1,253.0000 | (2.717) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.95 | Put | Currency Future | 942.0000 | 907.0000 | (3.715) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 2,848.0000 | 2,815.0000 | (1.159) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.40 | Call | Currency Future | 300.0000 | 301.0000 | 0.333 | 0 | 0 | 25 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 62.0000 | 59.0000 | (4.839) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 31.0000 | 30.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.15 | Put | Currency Future | 358.0000 | 330.0000 | (7.821) | 0 | 0 | 25 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.45 | Put | Currency Future | 552.0000 | 520.0000 | (5.797) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.15 | Call | Currency Future | 391.0000 | 395.0000 | 1.023 | 0 | 0 | 25 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 8.45 | Call | Currency Future | 285.0000 | 285.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.75 | Call | Currency Future | 85.0000 | 82.0000 | (3.529) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.55 | Call | Currency Future | 44.0000 | 42.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.25 | Call | Currency Future | 133.0000 | 130.0000 | (2.256) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.60 | Put | Currency Future | 124.0000 | 109.0000 | (12.097) | 0 | 0 | 200 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.55 | Put | Currency Future | 2,411.0000 | 2,377.0000 | (1.410) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.90 | Call | Currency Future | 515.0000 | 524.0000 | 1.748 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.75 | Call | Currency Future | 38.0000 | 36.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.15 | Put | Currency Future | 2,029.0000 | 1,995.0000 | (1.676) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.25 | Put | Currency Future | 1,200.0000 | 1,165.0000 | (2.917) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.90 | Put | Currency Future | 231.0000 | 209.0000 | (9.524) | 0 | 0 | 25 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.20 | Put | Currency Future | 1,157.0000 | 1,122.0000 | (3.025) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.75 | Put | Currency Future | 2,605.0000 | 2,571.0000 | (1.305) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.85 | Call | Currency Future | 35.0000 | 33.0000 | (5.714) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.15 | Call | Currency Future | 62.0000 | 59.0000 | (4.839) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 29.0000 | 27.0000 | (6.897) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.45 | Put | Currency Future | 552.0000 | 520.0000 | (5.797) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.85 | Put | Currency Future | 2,702.0000 | 2,668.0000 | (1.258) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.65 | Call | Currency Future | 41.0000 | 39.0000 | (4.878) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.65 | Put | Currency Future | 1,560.0000 | 1,525.0000 | (2.244) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,792.0000 | 1,758.0000 | (1.897) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.65 | Put | Currency Future | 2,508.0000 | 2,474.0000 | (1.356) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.20 | Call | Currency Future | 370.0000 | 372.0000 | 0.541 | 0 | 0 | 140 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 1,333.0000 | 1,298.0000 | (2.626) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.95 | Put | Currency Future | 2,800.0000 | 2,766.0000 | (1.214) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.80 | Put | Currency Future | 818.0000 | 784.0000 | (4.156) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.20 | Call | Currency Future | 140.0000 | 137.0000 | (2.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.65 | Call | Currency Future | 93.0000 | 90.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,792.0000 | 1,758.0000 | (1.897) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.15 | Call | Currency Future | 28.0000 | 26.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.25 | Call | Currency Future | 351.0000 | 353.0000 | 0.570 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.65 | Call | Currency Future | 233.0000 | 232.0000 | (0.429) | 0 | 0 | 100 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.90 | Call | Currency Future | 75.0000 | 72.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.35 | Call | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.65 | Put | Currency Future | 700.0000 | 667.0000 | (4.714) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.35 | Put | Currency Future | 3,190.0000 | 3,157.0000 | (1.034) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/09/14 | 9.45 | Call | Currency Future | 111.0000 | 108.0000 | (2.703) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.25 | Put | Currency Future | 418.0000 | 388.0000 | (7.177) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.80 | Call | Currency Future | 202.0000 | 199.0000 | (1.485) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.55 | Put | Currency Future | 625.0000 | 592.0000 | (5.280) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 1,652.0000 | 1,618.0000 | (2.058) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,995.0000 | 2,962.0000 | (1.102) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 78.0000 | 76.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 15.40 | Put | Currency Future | 7,217.0000 | 7,185.0000 | (0.443) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 57.0000 | 55.0000 | (3.509) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 78.0000 | 76.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 106.0000 | 103.0000 | (2.830) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 2,363.0000 | 2,329.0000 | (1.439) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.00 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 1,423.0000 | 1,388.0000 | (2.460) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 2,946.0000 | 2,913.0000 | (1.120) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 116.0000 | 113.0000 | (2.586) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.20 | Call | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 43.0000 | 41.0000 | (4.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.20 | Put | Currency Future | 3,044.0000 | 3,011.0000 | (1.084) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.60 | Call | Currency Future | 245.0000 | 244.0000 | (0.408) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 222.0000 | 220.0000 | (0.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,460.0000 | 2,426.0000 | (1.382) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 739.0000 | 705.0000 | (4.601) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 72.0000 | 70.0000 | (2.778) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 2,219.0000 | 2,185.0000 | (1.532) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 1,934.0000 | 1,899.0000 | (1.810) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 46.0000 | 44.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 93.0000 | 90.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.60 | Put | Currency Future | 662.0000 | 629.0000 | (4.985) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,468.0000 | 1,433.0000 | (2.384) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 82.0000 | 79.0000 | (3.659) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 101.0000 | 98.0000 | (2.970) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,378.0000 | 1,343.0000 | (2.540) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 67.0000 | 64.0000 | (4.478) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,560.0000 | 1,525.0000 | (2.244) | 0 | 0 | 0 |

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|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,653.0000 | 2,620.0000 | (1.244) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,460.0000 | 2,426.0000 | (1.382) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,839.0000 | 1,805.0000 | (1.849) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.90 | Put | Currency Future | 5,718.0000 | 5,686.0000 | (0.560) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 55.0000 | 52.0000 | (5.455) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 2,751.0000 | 2,717.0000 | (1.236) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 15.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 72.0000 | 70.0000 | (2.778) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 15.15 | Put | Currency Future | 6,967.0000 | 6,935.0000 | (0.459) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,745.0000 | 1,711.0000 | (1.948) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 12.40 | Put | Currency Future | 4,224.0000 | 4,191.0000 | (0.781) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.30 | Put | Currency Future | 450.0000 | 419.0000 | (6.889) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 2,751.0000 | 2,717.0000 | (1.236) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.85 | Call | Currency Future | 192.0000 | 190.0000 | (1.042) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 12.40 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.00 | Put | Currency Future | 279.0000 | 254.0000 | (8.961) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 15.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 2,267.0000 | 2,233.0000 | (1.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 41.0000 | 39.0000 | (4.878) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 34.0000 | 32.0000 | (5.882) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.65 | Put | Currency Future | 5,468.0000 | 5,436.0000 | (0.585) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 6.40 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.00 | Call | Currency Future | 462.0000 | 469.0000 | 1.515 | 0 | 0 | 2,000 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.70 | Put | Currency Future | 5,518.0000 | 5,486.0000 | (0.580) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 50.0000 | 48.0000 | (4.000) | 0 | 0 | 1,000 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 52.0000 | 50.0000 | (3.846) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 2,508.0000 | 2,474.0000 | (1.356) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 3,093.0000 | 3,059.0000 | (1.099) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 13.65 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 6.40 | Call | Currency Future | 1,792.0000 | 1,823.0000 | 1.730 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/09/14 | 8.75 | Call | Currency Future | 211.0000 | 209.0000 | (0.948) | 0 | 0 | 15,157 |
| 15/06/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,699.0000 | 1,664.0000 | (2.060) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 12.15 | Put | Currency Future | 3,977.0000 | 3,943.0000 | (0.855) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.40 | Call | Currency Future | 4,783.0000 | 4,815.0000 | 0.669 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.25 | Put | Currency Future | 54.0000 | 46.0000 | (14.815) | 0 | 0 | 2,000 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.05 | Put | Currency Future | 2,897.0000 | 2,864.0000 | (1.139) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.65 | Call | Currency Future | 670.0000 | 686.0000 | 2.388 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.10 | Put | Currency Future | 1,069.0000 | 1,035.0000 | (3.181) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.35 | Call | Currency Future | 52.0000 | 50.0000 | (3.846) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.90 | Call | Currency Future | 34.0000 | 32.0000 | (5.882) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.65 | Put | Currency Future | 137.0000 | 121.0000 | (11.679) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.35 | Put | Currency Future | 2,219.0000 | 2,185.0000 | (1.532) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.05 | Call | Currency Future | 30.0000 | 28.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.15 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.25 | Call | Currency Future | 988.0000 | 1,011.0000 | 2.328 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.90 | Call | Currency Future | 3,283.0000 | 3,315.0000 | 0.975 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 60.0000 | 57.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.10 | Call | Currency Future | 153.0000 | 150.0000 | (1.961) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.75 | Put | Currency Future | 778.0000 | 745.0000 | (4.242) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 13.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.60 | Call | Currency Future | 43.0000 | 41.0000 | (4.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.10 | Put | Currency Future | 2,946.0000 | 2,913.0000 | (1.120) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.00 | Call | Currency Future | 167.0000 | 164.0000 | (1.796) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.10 | Call | Currency Future | 413.0000 | 418.0000 | 1.211 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,981.0000 | 1,947.0000 | (1.716) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.10 | Put | Currency Future | 1,981.0000 | 1,947.0000 | (1.716) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 29.0000 | 27.0000 | (6.897) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.10 | Put | Currency Future | 330.0000 | 303.0000 | (8.182) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 2,076.0000 | 2,042.0000 | (1.638) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.20 | Call | Currency Future | 140.0000 | 137.0000 | (2.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.30 | Call | Currency Future | 333.0000 | 334.0000 | 0.300 | 0 | 0 | 1,000 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.10 | Put | Currency Future | 38.0000 | 32.0000 | (15.789) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.40 | Put | Currency Future | 1,333.0000 | 1,298.0000 | (2.626) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.20 | Put | Currency Future | 1,157.0000 | 1,122.0000 | (3.025) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.20 | Put | Currency Future | 4,026.0000 | 3,993.0000 | (0.820) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.60 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 64.0000 | 62.0000 | (3.125) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.80 | Call | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 15.20 | Put | Currency Future | 7,017.0000 | 6,985.0000 | (0.456) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.10 | Call | Currency Future | 1,121.0000 | 1,147.0000 | 2.319 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.15 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.40 | Call | Currency Future | 116.0000 | 113.0000 | (2.586) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.60 | Call | Currency Future | 97.0000 | 94.0000 | (3.093) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.70 | Put | Currency Future | 152.0000 | 135.0000 | (11.184) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.35 | Call | Currency Future | 121.0000 | 118.0000 | (2.479) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.00 | Put | Currency Future | 984.0000 | 949.0000 | (3.557) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.80 | Put | Currency Future | 3,631.0000 | 3,598.0000 | (0.909) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.20 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.50 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.10 | Call | Currency Future | 64.0000 | 62.0000 | (3.125) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.60 | Put | Currency Future | 1,514.0000 | 1,479.0000 | (2.312) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.80 | Put | Currency Future | 189.0000 | 170.0000 | (10.053) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.80 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.80 | Put | Currency Future | 2,653.0000 | 2,620.0000 | (1.244) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.35 | Put | Currency Future | 1,288.0000 | 1,253.0000 | (2.717) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.80 | Call | Currency Future | 572.0000 | 584.0000 | 2.098 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.15 | Call | Currency Future | 2,039.0000 | 2,070.0000 | 1.520 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.10 | Put | Currency Future | 1,069.0000 | 1,035.0000 | (3.181) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.80 | Put | Currency Future | 4,621.0000 | 4,589.0000 | (0.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.05 | Put | Currency Future | 1,934.0000 | 1,899.0000 | (1.810) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.10 | Call | Currency Future | 153.0000 | 150.0000 | (1.961) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.60 | Call | Currency Future | 1,595.0000 | 1,626.0000 | 1.944 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.65 | Call | Currency Future | 3,533.0000 | 3,565.0000 | 0.906 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.80 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.05 | Call | Currency Future | 67.0000 | 64.0000 | (4.478) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.55 | Call | Currency Future | 101.0000 | 98.0000 | (2.970) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.20 | Call | Currency Future | 1,031.0000 | 1,055.0000 | 2.328 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.45 | Put | Currency Future | 1,378.0000 | 1,343.0000 | (2.540) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.30 | Put | Currency Future | 62.0000 | 53.0000 | (14.516) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.20 | Call | Currency Future | 4,983.0000 | 5,015.0000 | 0.642 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 9.45 | Call | Currency Future | 111.0000 | 108.0000 | (2.703) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.80 | Put | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.20 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.20 | Put | Currency Future | 48.0000 | 40.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.50 | Put | Currency Future | 4,324.0000 | 4,290.0000 | (0.786) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.70 | Call | Currency Future | 635.0000 | 650.0000 | 2.362 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.30 | Put | Currency Future | 3,141.0000 | 3,108.0000 | (1.051) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.30 | Call | Currency Future | 945.0000 | 967.0000 | 2.328 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.20 | Call | Currency Future | 1,990.0000 | 2,021.0000 | 1.558 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.70 | Put | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.50 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 60.0000 | 57.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.70 | Call | Currency Future | 3,483.0000 | 3,515.0000 | 0.919 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.70 | Call | Currency Future | 1,497.0000 | 1,528.0000 | 2.071 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.50 | Call | Currency Future | 20.0000 | 18.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.30 | Put | Currency Future | 2,172.0000 | 2,137.0000 | (1.611) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 4.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 55.0000 | 52.0000 | (5.455) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 2,076.0000 | 2,042.0000 | (1.638) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.75 | Call | Currency Future | 1,449.0000 | 1,479.0000 | 2.070 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.00 | Call | Currency Future | 69.0000 | 67.0000 | (2.899) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.80 | Call | Currency Future | 1,401.0000 | 1,431.0000 | 2.141 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 10.00 | Put | Currency Future | 1,886.0000 | 1,852.0000 | (1.803) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.50 | Call | Currency Future | 1,694.0000 | 1,724.0000 | 1.771 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.30 | Call | Currency Future | 25.0000 | 23.0000 | (8.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.00 | Call | Currency Future | 1,213.0000 | 1,240.0000 | 2.226 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.50 | Put | Currency Future | 100.0000 | 87.0000 | (13.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.75 | Put | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.50 | Call | Currency Future | 783.0000 | 801.0000 | 2.299 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.75 | Call | Currency Future | 603.0000 | 616.0000 | 2.156 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.00 | Put | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.35 | Put | Currency Future | 4,175.0000 | 4,142.0000 | (0.790) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.75 | Put | Currency Future | 170.0000 | 152.0000 | (10.588) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.50 | Put | Currency Future | 3,337.0000 | 3,303.0000 | (1.019) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.35 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.75 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 7.85 | Put | Currency Future | 210.0000 | 189.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.85 | Call | Currency Future | 1,354.0000 | 1,383.0000 | 2.142 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.15 | Put | Currency Future | 43.0000 | 36.0000 | (16.279) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.85 | Put | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.40 | Put | Currency Future | 79.0000 | 68.0000 | (13.924) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.35 | Call | Currency Future | 903.0000 | 925.0000 | 2.436 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.40 | Call | Currency Future | 862.0000 | 883.0000 | 2.436 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.35 | Put | Currency Future | 70.0000 | 60.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.90 | Put | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.75 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.85 | Call | Currency Future | 543.0000 | 554.0000 | 2.026 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.75 | Put | Currency Future | 3,582.0000 | 3,548.0000 | (0.949) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.90 | Call | Currency Future | 1,307.0000 | 1,335.0000 | 2.142 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.75 | Put | Currency Future | 4,572.0000 | 4,539.0000 | (0.722) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.65 | Call | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.85 | Put | Currency Future | 859.0000 | 825.0000 | (3.958) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.15 | Call | Currency Future | 5,033.0000 | 5,065.0000 | 0.636 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.65 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 3.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.65 | Put | Currency Future | 3,484.0000 | 3,450.0000 | (0.976) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 9.55 | Put | Currency Future | 1,468.0000 | 1,433.0000 | (2.384) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.65 | Call | Currency Future | 1,546.0000 | 1,577.0000 | 2.005 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.60 | Put | Currency Future | 4,423.0000 | 4,390.0000 | (0.746) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.35 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.65 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.60 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.15 | Call | Currency Future | 1,076.0000 | 1,101.0000 | 2.323 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.60 | Put | Currency Future | 3,435.0000 | 3,401.0000 | (0.990) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.65 | Put | Currency Future | 4,472.0000 | 4,439.0000 | (0.738) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.35 | Call | Currency Future | 1,842.0000 | 1,873.0000 | 1.683 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.25 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.25 | Put | Currency Future | 4,076.0000 | 4,042.0000 | (0.834) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.45 | Put | Currency Future | 4,274.0000 | 4,241.0000 | (0.772) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.60 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.45 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.45 | Put | Currency Future | 3,288.0000 | 3,254.0000 | (1.034) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/09/14 | 11.45 | Call | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.70 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.70 | Put | Currency Future | 4,522.0000 | 4,489.0000 | (0.730) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.70 | Put | Currency Future | 739.0000 | 705.0000 | (4.601) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.25 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.70 | Put | Currency Future | 3,533.0000 | 3,499.0000 | (0.962) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 8.70 | Call | Currency Future | 222.0000 | 220.0000 | (0.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 11.70 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.30 | Put | Currency Future | 4,125.0000 | 4,092.0000 | (0.800) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 12.30 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.30 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.30 | Call | Currency Future | 1,891.0000 | 1,922.0000 | 1.639 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.45 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.95 | Call | Currency Future | 1,260.0000 | 1,288.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.95 | Put | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.45 | Call | Currency Future | 822.0000 | 842.0000 | 2.433 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 7.45 | Put | Currency Future | 89.0000 | 77.0000 | (13.483) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.45 | Call | Currency Future | 1,743.0000 | 1,774.0000 | 1.779 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/09/14 | 6.25 | Call | Currency Future | 1,941.0000 | 1,972.0000 | 1.597 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | | | Currency Future | 8.3076 | 8.3409 | 0.401 | 11.6200 | 11.6200 | 28,645 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.25 | Call | Currency Future | 564.0000 | 575.0000 | 1.950 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.90 | Put | Currency Future | 2,707.0000 | 2,673.0000 | (1.256) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.65 | Call | Currency Future | 79.0000 | 78.0000 | (1.266) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.65 | Put | Currency Future | 3,422.0000 | 3,388.0000 | (0.994) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 535.0000 | 512.0000 | (4.299) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 137.0000 | 137.0000 | - | 0 | 0 | 174 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 35.0000 | 34.0000 | (2.857) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.55 | Put | Currency Future | 193.0000 | 180.0000 | (6.736) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.90 | Call | Currency Future | 359.0000 | 363.0000 | 1.114 | 0 | 0 | 13,513 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.85 | Call | Currency Future | 203.0000 | 204.0000 | 0.493 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.50 | Put | Currency Future | 4,241.0000 | 4,207.0000 | (0.802) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.55 | Call | Currency Future | 951.0000 | 971.0000 | 2.103 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.40 | Put | Currency Future | 148.0000 | 137.0000 | (7.432) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.85 | Put | Currency Future | 1,745.0000 | 1,713.0000 | (1.834) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.50 | Call | Currency Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/12/14 | 7.30 | Put | Currency Future | 122.0000 | 115.0000 | (5.738) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.25 | Put | Currency Future | 506.0000 | 484.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.60 | Call | Currency Future | 439.0000 | 445.0000 | 1.367 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.00 | Put | Currency Future | 1,029.0000 | 999.0000 | (2.915) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.10 | Put | Currency Future | 4,827.0000 | 4,793.0000 | (0.704) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.95 | Call | Currency Future | 348.0000 | 351.0000 | 0.862 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.30 | Call | Currency Future | 542.0000 | 553.0000 | 2.030 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 732.0000 | 704.0000 | (3.825) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 2,380.0000 | 2,346.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.70 | Call | Currency Future | 25.0000 | 24.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.90 | Call | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.00 | Call | Currency Future | 336.0000 | 340.0000 | 1.190 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.90 | Call | Currency Future | 115.0000 | 114.0000 | (0.870) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.70 | Put | Currency Future | 5,418.0000 | 5,383.0000 | (0.646) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.90 | Put | Currency Future | 5,615.0000 | 5,581.0000 | (0.606) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.05 | Call | Currency Future | 658.0000 | 671.0000 | 1.976 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.95 | Put | Currency Future | 990.0000 | 960.0000 | (3.030) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.00 | Call | Currency Future | 109.0000 | 108.0000 | (0.917) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 137.0000 | 137.0000 | - | 0 | 0 | 9,530 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 410.0000 | 416.0000 | 1.463 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.85 | Put | Currency Future | 2,660.0000 | 2,626.0000 | (1.278) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.00 | Put | Currency Future | 2,801.0000 | 2,767.0000 | (1.214) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.90 | Call | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.35 | Put | Currency Future | 5,073.0000 | 5,038.0000 | (0.690) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.35 | Call | Currency Future | 30.0000 | 29.0000 | (3.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.90 | Put | Currency Future | 952.0000 | 922.0000 | (3.151) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 384.0000 | 388.0000 | 1.042 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.55 | Call | Currency Future | 240.0000 | 241.0000 | 0.417 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.60 | Put | Currency Future | 2,426.0000 | 2,392.0000 | (1.401) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.60 | Put | Currency Future | 5,319.0000 | 5,284.0000 | (0.658) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.55 | Put | Currency Future | 3,326.0000 | 3,291.0000 | (1.052) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.00 | Put | Currency Future | 4,729.0000 | 4,695.0000 | (0.719) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.95 | Call | Currency Future | 348.0000 | 351.0000 | 0.862 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 876.0000 | 847.0000 | (3.311) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.55 | Put | Currency Future | 1,483.0000 | 1,450.0000 | (2.225) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.70 | Put | Currency Future | 3,470.0000 | 3,436.0000 | (0.980) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 83.0000 | 82.0000 | (1.205) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 197.0000 | 198.0000 | 0.508 | 0 | 0 | 11,094 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 697.0000 | 670.0000 | (3.874) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 153.0000 | 152.0000 | (0.654) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 803.0000 | 775.0000 | (3.487) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,086.0000 | 3,052.0000 | (1.102) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.85 | Call | Currency Future | 118.0000 | 117.0000 | (0.847) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 488.0000 | 495.0000 | 1.434 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 306.0000 | 308.0000 | 0.654 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 186.0000 | 186.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 175.0000 | 176.0000 | 0.571 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 78.0000 | 77.0000 | (1.282) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 94.0000 | 93.0000 | (1.064) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 764.0000 | 780.0000 | 2.094 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,073.0000 | 5,038.0000 | (0.690) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 1,148.0000 | 1,117.0000 | (2.700) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 296.0000 | 298.0000 | 0.676 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 1,878.0000 | 1,845.0000 | (1.757) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 29.0000 | 28.0000 | (3.448) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 121.0000 | 120.0000 | (0.826) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,968.0000 | 1,935.0000 | (1.677) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 3,567.0000 | 3,532.0000 | (0.981) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 823.0000 | 840.0000 | 2.066 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 439.0000 | 445.0000 | 1.367 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 255.0000 | 256.0000 | 0.392 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,613.0000 | 2,579.0000 | (1.301) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 74.0000 | 73.0000 | (1.351) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 4,974.0000 | 4,940.0000 | (0.684) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 265.0000 | 249.0000 | (6.038) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,397.0000 | 1,365.0000 | (2.291) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 1,526.0000 | 1,493.0000 | (2.163) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 400.0000 | 380.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 30.0000 | 29.0000 | (3.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 166.0000 | 166.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 209.0000 | 209.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/12/14 | 11.05 | Put | Currency Future | 2,848.0000 | 2,814.0000 | (1.194) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.60 | Call | Currency Future | 234.0000 | 234.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.45 | Put | Currency Future | 630.0000 | 604.0000 | (4.127) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.55 | Call | Currency Future | 455.0000 | 461.0000 | 1.319 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 1,271.0000 | 1,239.0000 | (2.518) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.80 | Put | Currency Future | 1,702.0000 | 1,668.0000 | (1.998) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.05 | Call | Currency Future | 181.0000 | 181.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.40 | Call | Currency Future | 505.0000 | 513.0000 | 1.584 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.70 | Put | Currency Future | 246.0000 | 231.0000 | (6.098) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.90 | Call | Currency Future | 70.0000 | 69.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.90 | Put | Currency Future | 1,789.0000 | 1,757.0000 | (1.789) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.95 | Put | Currency Future | 990.0000 | 960.0000 | (3.030) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.30 | Call | Currency Future | 279.0000 | 280.0000 | 0.358 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.05 | Put | Currency Future | 1,923.0000 | 1,890.0000 | (1.716) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.70 | Call | Currency Future | 127.0000 | 126.0000 | (0.787) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.40 | Put | Currency Future | 598.0000 | 572.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.70 | Call | Currency Future | 854.0000 | 872.0000 | 2.108 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.45 | Put | Currency Future | 5,171.0000 | 5,137.0000 | (0.658) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.90 | Put | Currency Future | 4,631.0000 | 4,597.0000 | (0.734) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.95 | Put | Currency Future | 69.0000 | 64.0000 | (7.246) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 732.0000 | 704.0000 | (3.825) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.05 | Call | Currency Future | 106.0000 | 105.0000 | (0.943) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.20 | Put | Currency Future | 2,058.0000 | 2,025.0000 | (1.603) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.90 | Put | Currency Future | 3,662.0000 | 3,629.0000 | (0.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.50 | Call | Currency Future | 248.0000 | 248.0000 | - | 0 | 0 | 3,000 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 803.0000 | 775.0000 | (3.487) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.40 | Put | Currency Future | 3,182.0000 | 3,147.0000 | (1.100) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.25 | Call | Currency Future | 32.0000 | 31.0000 | (3.125) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.85 | Put | Currency Future | 307.0000 | 290.0000 | (5.537) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 876.0000 | 847.0000 | (3.311) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 14.05 | Put | Currency Future | 5,763.0000 | 5,729.0000 | (0.590) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.40 | Call | Currency Future | 89.0000 | 88.0000 | (1.124) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.85 | Call | Currency Future | 1,515.0000 | 1,544.0000 | 1.914 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 384.0000 | 388.0000 | 1.042 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 3,614.0000 | 3,581.0000 | (0.913) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 2,380.0000 | 2,346.0000 | (1.429) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 410.0000 | 416.0000 | 1.463 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.60 | Call | Currency Future | 46.0000 | 45.0000 | (2.174) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 72.0000 | 72.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.65 | Call | Currency Future | 425.0000 | 430.0000 | 1.176 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.75 | Put | Currency Future | 265.0000 | 249.0000 | (6.038) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.60 | Put | Currency Future | 4,339.0000 | 4,304.0000 | (0.807) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.25 | Put | Currency Future | 3,038.0000 | 3,004.0000 | (1.119) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.25 | Put | Currency Future | 113.0000 | 106.0000 | (6.195) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.50 | Call | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.25 | Call | Currency Future | 96.0000 | 95.0000 | (1.042) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 14.05 | Call | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.05 | Call | Currency Future | 3,263.0000 | 3,296.0000 | 1.011 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.85 | Call | Currency Future | 371.0000 | 375.0000 | 1.078 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.60 | Call | Currency Future | 134.0000 | 133.0000 | (0.746) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.50 | Put | Currency Future | 5,220.0000 | 5,186.0000 | (0.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 72.0000 | 72.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.85 | Put | Currency Future | 4,582.0000 | 4,548.0000 | (0.742) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.65 | Put | Currency Future | 767.0000 | 739.0000 | (3.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.05 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.30 | Call | Currency Future | 55.0000 | 54.0000 | (1.818) | 0 | 0 | 1,093 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.85 | Call | Currency Future | 203.0000 | 204.0000 | 0.493 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.70 | Put | Currency Future | 2,519.0000 | 2,485.0000 | (1.350) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.20 | Call | Currency Future | 58.0000 | 58.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 3,614.0000 | 3,581.0000 | (0.913) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.85 | Call | Currency Future | 40.0000 | 39.0000 | (2.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 3.55 | Call | Currency Future | 4,758.0000 | 4,791.0000 | 0.694 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.50 | Put | Currency Future | 1,440.0000 | 1,407.0000 | (2.292) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.40 | Call | Currency Future | 1,055.0000 | 1,077.0000 | 2.085 | 0 | 0 | 13,513 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.85 | Put | Currency Future | 914.0000 | 884.0000 | (3.282) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 74.0000 | 73.0000 | (1.351) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 50.0000 | 49.0000 | (2.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.95 | Call | Currency Future | 1,426.0000 | 1,455.0000 | 2.034 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.55 | Call | Currency Future | 1,790.0000 | 1,821.0000 | 1.732 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.65 | Put | Currency Future | 767.0000 | 739.0000 | (3.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 3,567.0000 | 3,532.0000 | (0.981) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 5,368.0000 | 5,334.0000 | (0.633) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 45.0000 | 44.0000 | (2.222) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 425.0000 | 430.0000 | 1.176 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,189.0000 | 1,158.0000 | (2.607) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,745.0000 | 1,713.0000 | (1.834) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 2,241.0000 | 2,207.0000 | (1.517) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 478.0000 | 457.0000 | (4.393) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.65 | Call | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.05 | Put | Currency Future | 4,778.0000 | 4,744.0000 | (0.712) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,047.0000 | 4,013.0000 | (0.840) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 2,195.0000 | 2,161.0000 | (1.549) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 5,270.0000 | 5,235.0000 | (0.664) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 914.0000 | 884.0000 | (3.282) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.45 | Put | Currency Future | 4,193.0000 | 4,159.0000 | (0.811) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.05 | Call | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 523.0000 | 532.0000 | 1.721 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,397.0000 | 1,365.0000 | (2.291) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 149.0000 | 148.0000 | (0.671) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 586.0000 | 598.0000 | 2.048 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 371.0000 | 375.0000 | 1.078 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,387.0000 | 4,353.0000 | (0.775) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 566.0000 | 541.0000 | (4.417) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 279.0000 | 280.0000 | 0.358 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 27.0000 | 26.0000 | (3.704) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 228.0000 | 213.0000 | (6.579) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.85 | Put | Currency Future | 58.0000 | 53.0000 | (8.621) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 523.0000 | 532.0000 | 1.721 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 359.0000 | 363.0000 | 1.114 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 1,271.0000 | 1,239.0000 | (2.518) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 633.0000 | 646.0000 | 2.054 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,422.0000 | 3,388.0000 | (0.994) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 171.0000 | 171.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 566.0000 | 541.0000 | (4.417) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 2,149.0000 | 2,116.0000 | (1.536) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 658.0000 | 671.0000 | 1.976 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 79.0000 | 78.0000 | (1.266) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.25 | Call | Currency Future | 1,170.0000 | 1,197.0000 | 2.308 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,013.0000 | 1,980.0000 | (1.639) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 33.0000 | 30.0000 | (9.091) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 839.0000 | 811.0000 | (3.337) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 106.0000 | 105.0000 | (0.943) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.55 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 37.0000 | 36.0000 | (2.703) | 0 | 0 | 9,626 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 397.0000 | 402.0000 | 1.259 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,613.0000 | 2,579.0000 | (1.301) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 425.0000 | 405.0000 | (4.706) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.55 | Put | Currency Future | 7,251.0000 | 7,217.0000 | (0.469) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 952.0000 | 922.0000 | (3.151) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 263.0000 | 264.0000 | 0.380 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 1,230.0000 | 1,198.0000 | (2.602) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 400.0000 | 380.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 630.0000 | 604.0000 | (4.127) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 287.0000 | 289.0000 | 0.697 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 885.0000 | 904.0000 | 2.147 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 22.0000 | 20.0000 | (9.091) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 2,287.0000 | 2,253.0000 | (1.487) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 124.0000 | 123.0000 | (0.806) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 5,024.0000 | 4,989.0000 | (0.697) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 246.0000 | 231.0000 | (6.098) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 1,355.0000 | 1,323.0000 | (2.362) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 145.0000 | 144.0000 | (0.690) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 2,566.0000 | 2,532.0000 | (1.325) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 4,680.0000 | 4,646.0000 | (0.726) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 5,516.0000 | 5,482.0000 | (0.616) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 255.0000 | 256.0000 | 0.392 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,096.0000 | 4,062.0000 | (0.830) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.90 | Put | Currency Future | 63.0000 | 59.0000 | (6.349) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 30.0000 | 28.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 3,903.0000 | 3,869.0000 | (0.871) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 157.0000 | 157.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 5,122.0000 | 5,087.0000 | (0.683) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.00 | Put | Currency Future | 5,714.0000 | 5,679.0000 | (0.613) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,534.0000 | 4,499.0000 | (0.772) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,326.0000 | 3,291.0000 | (1.052) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,013.0000 | 1,980.0000 | (1.639) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 121.0000 | 120.0000 | (0.826) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 3,951.0000 | 3,917.0000 | (0.861) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 60.0000 | 59.0000 | (1.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 609.0000 | 621.0000 | 1.970 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 488.0000 | 495.0000 | 1.434 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 171.0000 | 171.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 38.0000 | 37.0000 | (2.632) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 3,854.0000 | 3,820.0000 | (0.882) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,189.0000 | 1,158.0000 | (2.607) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 451.0000 | 430.0000 | (4.656) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 854.0000 | 872.0000 | 2.108 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 3.30 | Call | Currency Future | 5,008.0000 | 5,041.0000 | 0.659 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 542.0000 | 553.0000 | 2.030 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 270.0000 | 272.0000 | 0.741 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 3,134.0000 | 3,100.0000 | (1.085) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 478.0000 | 457.0000 | (4.393) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.80 | Put | Currency Future | 286.0000 | 269.0000 | (5.944) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 141.0000 | 140.0000 | (0.709) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 191.0000 | 192.0000 | 0.524 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 586.0000 | 598.0000 | 2.048 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.30 | Call | Currency Future | 1,129.0000 | 1,155.0000 | 2.303 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.30 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 535.0000 | 512.0000 | (4.299) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 53.0000 | 53.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 91.0000 | 91.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.30 | Put | Currency Future | 7,003.0000 | 6,969.0000 | (0.486) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 1,313.0000 | 1,281.0000 | (2.437) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 352.0000 | 333.0000 | (5.398) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,426.0000 | 1,455.0000 | 2.034 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.80 | Call | Currency Future | 793.0000 | 810.0000 | 2.144 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 166.0000 | 166.0000 | - | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 3,518.0000 | 3,484.0000 | (0.966) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 68.0000 | 67.0000 | (1.471) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 45.0000 | 44.0000 | (2.222) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,096.0000 | 4,062.0000 | (0.830) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.30 | Put | Currency Future | 20.0000 | 19.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 2,333.0000 | 2,299.0000 | (1.457) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 2,058.0000 | 2,025.0000 | (1.603) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 1,834.0000 | 1,801.0000 | (1.799) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 62.0000 | 61.0000 | (1.613) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 48.0000 | 47.0000 | (2.083) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,387.0000 | 4,353.0000 | (0.775) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 53.0000 | 53.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 2,027.0000 | 2,060.0000 | 1.628 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 76.0000 | 75.0000 | (1.316) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 316.0000 | 318.0000 | 0.633 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 3,710.0000 | 3,676.0000 | (0.916) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 709.0000 | 724.0000 | 2.116 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.25 | Put | Currency Future | 2,104.0000 | 2,070.0000 | (1.616) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 2,473.0000 | 2,439.0000 | (1.375) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 31.0000 | 30.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 57.0000 | 56.0000 | (1.754) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 296.0000 | 298.0000 | 0.676 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.25 | Call | Currency Future | 161.0000 | 161.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 3,511.0000 | 3,544.0000 | 0.940 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 130.0000 | 130.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 3,854.0000 | 3,820.0000 | (0.882) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 3,999.0000 | 3,965.0000 | (0.850) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 4,290.0000 | 4,256.0000 | (0.793) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.35 | Put | Currency Future | 134.0000 | 124.0000 | (7.463) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 69.0000 | 64.0000 | (7.246) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 62.0000 | 61.0000 | (1.613) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,108.0000 | 1,077.0000 | (2.798) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 25.0000 | 23.0000 | (8.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 246.0000 | 231.0000 | (6.098) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 2,848.0000 | 2,814.0000 | (1.194) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 40.0000 | 39.0000 | (2.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 854.0000 | 872.0000 | 2.108 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 94.0000 | 93.0000 | (1.064) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 736.0000 | 752.0000 | 2.174 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 1,560.0000 | 1,590.0000 | 1.923 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 2,896.0000 | 2,862.0000 | (1.174) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 329.0000 | 311.0000 | (5.471) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 375.0000 | 356.0000 | (5.067) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 823.0000 | 840.0000 | 2.066 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 53.0000 | 49.0000 | (7.547) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 103.0000 | 103.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,582.0000 | 4,548.0000 | (0.742) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 683.0000 | 697.0000 | 2.050 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.35 | Call | Currency Future | 1,092.0000 | 1,115.0000 | 2.106 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 98.0000 | 98.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 917.0000 | 937.0000 | 2.181 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 55.0000 | 54.0000 | (1.818) | 0 | 0 | 10,100 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 5,467.0000 | 5,432.0000 | (0.640) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.90 | Call | Currency Future | 1,471.0000 | 1,499.0000 | 1.903 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 2,991.0000 | 2,957.0000 | (1.137) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 455.0000 | 461.0000 | 1.319 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 104.0000 | 98.0000 | (5.769) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 81.0000 | 80.0000 | (1.235) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.25 | Put | Currency Future | 6,953.0000 | 6,919.0000 | (0.489) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,047.0000 | 4,013.0000 | (0.840) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 2,754.0000 | 2,720.0000 | (1.235) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 210.0000 | 196.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 2,520.0000 | 2,552.0000 | 1.270 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.75 | Put | Currency Future | 48.0000 | 44.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 2,943.0000 | 2,909.0000 | (1.155) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 709.0000 | 724.0000 | 2.116 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.75 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 101.0000 | 100.0000 | (0.990) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.75 | Call | Currency Future | 1,606.0000 | 1,635.0000 | 1.806 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2009/12/14 | 5.75 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 4.75 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.75 | Call | Currency Future | 2,569.0000 | 2,602.0000 | 1.285 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.65 | Call | Currency Future | 1,698.0000 | 1,728.0000 | 1.767 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.55 | Call | Currency Future | 83.0000 | 82.0000 | (1.205) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.65 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.95 | Put | Currency Future | 352.0000 | 333.0000 | (5.398) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.65 | Call | Currency Future | 2,668.0000 | 2,701.0000 | 1.237 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 15.40 | Put | Currency Future | 7,102.0000 | 7,068.0000 | (0.479) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.65 | Put | Currency Future | 40.0000 | 37.0000 | (7.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 15.15 | Call | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 15.40 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.75 | Put | Currency Future | 1,657.0000 | 1,624.0000 | (1.992) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.00 | Call | Currency Future | 3,312.0000 | 3,345.0000 | 0.996 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 15.15 | Put | Currency Future | 6,854.0000 | 6,820.0000 | (0.496) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.90 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.10 | Put | Currency Future | 1,968.0000 | 1,935.0000 | (1.677) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 8.55 | Put | Currency Future | 697.0000 | 670.0000 | (3.874) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.00 | Call | Currency Future | 2,322.0000 | 2,355.0000 | 1.421 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.90 | Call | Currency Future | 2,421.0000 | 2,454.0000 | 1.363 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.10 | Call | Currency Future | 175.0000 | 176.0000 | 0.571 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 9.75 | Call | Currency Future | 215.0000 | 215.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.00 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.60 | Put | Currency Future | 3,374.0000 | 3,339.0000 | (1.037) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 10.95 | Call | Currency Future | 112.0000 | 111.0000 | (0.893) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.50 | Call | Currency Future | 85.0000 | 84.0000 | (1.176) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 14.75 | Put | Currency Future | 6,457.0000 | 6,423.0000 | (0.527) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.00 | Call | Currency Future | 1,383.0000 | 1,411.0000 | 2.025 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 15.25 | Call | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 11.30 | Put | Currency Future | 3,086.0000 | 3,052.0000 | (1.102) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 6.25 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 7.00 | Put | Currency Future | 75.0000 | 70.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 4.65 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 35.0000 | 34.0000 | (2.857) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 5.25 | Call | Currency Future | 3,064.0000 | 3,097.0000 | 1.077 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2009/12/14 | 12.70 | Call | Currency Future | 44.0000 | 43.0000 | (2.273) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 5.25 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.00 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 4,436.0000 | 4,402.0000 | (0.766) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.25 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.75 | Call | Currency Future | 3,561.0000 | 3,594.0000 | 0.927 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 221.0000 | 221.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,108.0000 | 1,077.0000 | (2.798) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 316.0000 | 318.0000 | 0.633 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,662.0000 | 3,629.0000 | (0.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 3,277.0000 | 3,243.0000 | (1.038) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 663.0000 | 637.0000 | (3.922) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 4,827.0000 | 4,793.0000 | (0.704) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 70.0000 | 69.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.25 | Call | Currency Future | 4,059.0000 | 4,092.0000 | 0.813 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.85 | Call | Currency Future | 2,470.0000 | 2,503.0000 | 1.336 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 33.0000 | 32.0000 | (3.030) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.25 | Call | Currency Future | 2,076.0000 | 2,109.0000 | 1.590 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.90 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 1,613.0000 | 1,580.0000 | (2.046) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.35 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 66.0000 | 65.0000 | (1.515) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.85 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 3,758.0000 | 3,724.0000 | (0.905) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.60 | Put | Currency Future | 6,308.0000 | 6,274.0000 | (0.539) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.85 | Call | Currency Future | 3,461.0000 | 3,494.0000 | 0.953 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 52.0000 | 51.0000 | (1.923) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 4,144.0000 | 4,110.0000 | (0.820) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 4,925.0000 | 4,891.0000 | (0.690) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 1,212.0000 | 1,239.0000 | 2.228 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,534.0000 | 4,499.0000 | (0.772) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.35 | Put | Currency Future | 7,052.0000 | 7,018.0000 | (0.482) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.65 | Call | Currency Future | 3,660.0000 | 3,694.0000 | 0.929 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 471.0000 | 478.0000 | 1.486 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.30 | Call | Currency Future | 4,009.0000 | 4,042.0000 | 0.823 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.30 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2009/12/14 | 14.60 | Call | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.85 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.90 | Call | Currency Future | 3,412.0000 | 3,445.0000 | 0.967 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.45 | Put | Currency Future | 162.0000 | 150.0000 | (7.407) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 7.45 | Call | Currency Future | 1,020.0000 | 1,041.0000 | 2.059 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.80 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.45 | Put | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.30 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.45 | Call | Currency Future | 1,885.0000 | 1,915.0000 | 1.592 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.30 | Call | Currency Future | 3,015.0000 | 3,048.0000 | 1.095 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.45 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 191.0000 | 192.0000 | 0.524 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.80 | Put | Currency Future | 6,507.0000 | 6,472.0000 | (0.538) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.45 | Call | Currency Future | 2,866.0000 | 2,899.0000 | 1.151 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 1,834.0000 | 1,801.0000 | (1.799) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.95 | Put | Currency Future | 6,656.0000 | 6,621.0000 | (0.526) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.95 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.45 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.45 | Call | Currency Future | 3,860.0000 | 3,893.0000 | 0.855 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.10 | Put | Currency Future | 6,804.0000 | 6,770.0000 | (0.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.60 | Put | Currency Future | 36.0000 | 33.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.60 | Call | Currency Future | 3,710.0000 | 3,743.0000 | 0.889 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.60 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.60 | Call | Currency Future | 2,717.0000 | 2,750.0000 | 1.215 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.60 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.60 | Call | Currency Future | 1,744.0000 | 1,774.0000 | 1.720 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 15.10 | Call | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.35 | Put | Currency Future | 22.0000 | 20.0000 | (9.091) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.85 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 6.35 | Call | Currency Future | 1,980.0000 | 2,011.0000 | 1.566 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.35 | Call | Currency Future | 2,965.0000 | 2,998.0000 | 1.113 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 5.35 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.35 | Call | Currency Future | 3,959.0000 | 3,992.0000 | 0.834 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 4.35 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2009/12/14 | 14.85 | Put | Currency Future | 6,557.0000 | 6,522.0000 | (0.534) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | | | Currency Future | 8.4266 | 8.4611 | 0.409 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 3,090.0000 | 3,056.0000 | (1.100) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.40 | Put | Currency Future | 5,043.0000 | 5,010.0000 | (0.654) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.25 | Put | Currency Future | 4,900.0000 | 4,866.0000 | (0.694) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 419.0000 | 425.0000 | 1.432 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.50 | Put | Currency Future | 3,230.0000 | 3,196.0000 | (1.053) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.90 | Call | Currency Future | 53.0000 | 53.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 234.0000 | 236.0000 | 0.855 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.30 | Put | Currency Future | 2,136.0000 | 2,104.0000 | (1.498) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.35 | Call | Currency Future | 697.0000 | 710.0000 | 1.865 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 1,293.0000 | 1,264.0000 | (2.243) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 157.0000 | 158.0000 | 0.637 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 167.0000 | 167.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,513.0000 | 3,479.0000 | (0.968) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 2,358.0000 | 2,325.0000 | (1.399) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 262.0000 | 265.0000 | 1.145 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.35 | Put | Currency Future | 621.0000 | 599.0000 | (3.543) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.44 | Put | Currency Future | 3,174.0000 | 3,140.0000 | (1.071) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 140.0000 | 140.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.60 | Put | Currency Future | 5,236.0000 | 5,202.0000 | (0.649) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.20 | Put | Currency Future | 2,048.0000 | 2,016.0000 | (1.563) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.90 | Put | Currency Future | 5,526.0000 | 5,492.0000 | (0.615) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 224.0000 | 226.0000 | 0.893 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.90 | Call | Currency Future | 93.0000 | 93.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.25 | Call | Currency Future | 76.0000 | 77.0000 | 1.316 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.90 | Put | Currency Future | 4,567.0000 | 4,532.0000 | (0.766) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,578.0000 | 1,548.0000 | (1.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 167.0000 | 167.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.10 | Call | Currency Future | 808.0000 | 824.0000 | 1.980 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.60 | Call | Currency Future | 1,085.0000 | 1,106.0000 | 1.935 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.75 | Put | Currency Future | 881.0000 | 855.0000 | (2.951) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 355.0000 | 359.0000 | 1.127 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,448.0000 | 2,415.0000 | (1.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.00 | Put | Currency Future | 1,876.0000 | 1,844.0000 | (1.706) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.60 | Put | Currency Future | 258.0000 | 244.0000 | (5.426) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.60 | Put | Currency Future | 779.0000 | 754.0000 | (3.209) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 8.75 | Call | Currency Future | 558.0000 | 567.0000 | 1.613 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.35 | Put | Currency Future | 3,090.0000 | 3,056.0000 | (1.100) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,333.0000 | 1,303.0000 | (2.251) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.60 | Call | Currency Future | 62.0000 | 63.0000 | 1.613 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 1,833.0000 | 1,802.0000 | (1.691) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.44 | Call | Currency Future | 161.0000 | 161.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 409.0000 | 414.0000 | 1.222 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 3,137.0000 | 3,103.0000 | (1.084) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.10 | Put | Currency Future | 482.0000 | 463.0000 | (3.942) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.70 | Put | Currency Future | 3,418.0000 | 3,384.0000 | (0.995) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 163.0000 | 164.0000 | 0.613 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.20 | Call | Currency Future | 275.0000 | 278.0000 | 1.091 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.00 | Call | Currency Future | 193.0000 | 194.0000 | 0.518 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 224.0000 | 226.0000 | 0.893 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.00 | Put | Currency Future | 4,661.0000 | 4,628.0000 | (0.708) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.70 | Call | Currency Future | 145.0000 | 146.0000 | 0.690 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,448.0000 | 2,415.0000 | (1.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.15 | Call | Currency Future | 452.0000 | 458.0000 | 1.327 | 0 | 0 | 17,948 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.70 | Put | Currency Future | 847.0000 | 821.0000 | (3.070) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.00 | Put | Currency Future | 2,767.0000 | 2,733.0000 | (1.229) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 170.0000 | 171.0000 | 0.588 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.50 | Put | Currency Future | 1,454.0000 | 1,424.0000 | (2.063) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.70 | Call | Currency Future | 347.0000 | 350.0000 | 0.865 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 181.0000 | 182.0000 | 0.552 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.15 | Put | Currency Future | 1,176.0000 | 1,147.0000 | (2.466) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.70 | Call | Currency Future | 573.0000 | 582.0000 | 1.571 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 399.0000 | 404.0000 | 1.253 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 310.0000 | 313.0000 | 0.968 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.50 | Call | Currency Future | 381.0000 | 385.0000 | 1.050 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 137.0000 | 137.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,905.0000 | 2,871.0000 | (1.170) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 324.0000 | 327.0000 | 0.926 | 0 | 0 | 28,058 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.55 | Put | Currency Future | 1,495.0000 | 1,465.0000 | (2.007) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 2,584.0000 | 2,551.0000 | (1.277) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 4,995.0000 | 4,962.0000 | (0.661) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.65 | Put | Currency Future | 277.0000 | 263.0000 | (5.054) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 3,989.0000 | 3,954.0000 | (0.877) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.05 | Put | Currency Future | 1,099.0000 | 1,072.0000 | (2.457) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 310.0000 | 313.0000 | 0.968 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.25 | Call | Currency Future | 174.0000 | 175.0000 | 0.575 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 151.0000 | 151.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 390.0000 | 394.0000 | 1.026 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 115.0000 | 115.0000 | - | 0 | 0 | 28,058 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 363.0000 | 367.0000 | 1.102 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 1,833.0000 | 1,802.0000 | (1.691) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 177.0000 | 178.0000 | 0.565 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 210.0000 | 212.0000 | 0.952 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 3,324.0000 | 3,290.0000 | (1.023) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.95 | Call | Currency Future | 51.0000 | 51.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 2,675.0000 | 2,642.0000 | (1.234) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.85 | Put | Currency Future | 4,518.0000 | 4,484.0000 | (0.753) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 1,413.0000 | 1,383.0000 | (2.123) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 2,812.0000 | 2,779.0000 | (1.174) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.55 | Call | Currency Future | 372.0000 | 376.0000 | 1.075 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.70 | Call | Currency Future | 59.0000 | 59.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.95 | Put | Currency Future | 5,574.0000 | 5,540.0000 | (0.610) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 202.0000 | 203.0000 | 0.495 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.95 | Put | Currency Future | 4,614.0000 | 4,580.0000 | (0.737) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 113.0000 | 113.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 2,951.0000 | 2,917.0000 | (1.152) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 1,025.0000 | 998.0000 | (2.634) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.95 | Call | Currency Future | 90.0000 | 92.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 4,036.0000 | 4,002.0000 | (0.842) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 295.0000 | 298.0000 | 1.017 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.00 | Call | Currency Future | 489.0000 | 495.0000 | 1.227 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 189.0000 | 190.0000 | 0.529 | 0 | 0 | 17,948 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.05 | Put | Currency Future | 1,918.0000 | 1,887.0000 | (1.616) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 281.0000 | 284.0000 | 1.068 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 2,858.0000 | 2,825.0000 | (1.155) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 256.0000 | 259.0000 | 1.172 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 1,748.0000 | 1,716.0000 | (1.831) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 1,373.0000 | 1,343.0000 | (2.185) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 2,005.0000 | 1,973.0000 | (1.596) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 206.0000 | 207.0000 | 0.485 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 2,180.0000 | 2,148.0000 | (1.468) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.90 | Put | Currency Future | 988.0000 | 961.0000 | (2.733) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 206.0000 | 207.0000 | 0.485 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.75 | Put | Currency Future | 3,466.0000 | 3,432.0000 | (0.981) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,620.0000 | 1,589.0000 | (1.914) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.65 | Call | Currency Future | 1,053.0000 | 1,074.0000 | 1.994 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.60 | Call | Currency Future | 605.0000 | 615.0000 | 1.653 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.50 | Call | Currency Future | 240.0000 | 242.0000 | 0.833 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.55 | Call | Currency Future | 154.0000 | 154.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 2,629.0000 | 2,596.0000 | (1.255) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 137.0000 | 137.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.00 | Call | Currency Future | 88.0000 | 89.0000 | 1.136 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.45 | Call | Currency Future | 658.0000 | 669.0000 | 1.672 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.25 | Put | Currency Future | 2,997.0000 | 2,964.0000 | (1.101) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 151.0000 | 151.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.55 | Put | Currency Future | 5,188.0000 | 5,154.0000 | (0.655) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 3,560.0000 | 3,526.0000 | (0.955) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.00 | Call | Currency Future | 302.0000 | 306.0000 | 1.325 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 2,629.0000 | 2,596.0000 | (1.255) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 3,324.0000 | 3,290.0000 | (1.023) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.95 | Call | Currency Future | 132.0000 | 132.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.40 | Call | Currency Future | 251.0000 | 253.0000 | 0.797 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.45 | Put | Currency Future | 681.0000 | 658.0000 | (3.377) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,537.0000 | 1,506.0000 | (2.017) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.50 | Put | Currency Future | 2,313.0000 | 2,280.0000 | (1.427) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 181.0000 | 182.0000 | 0.552 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 3,277.0000 | 3,243.0000 | (1.038) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 5,623.0000 | 5,589.0000 | (0.605) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,905.0000 | 2,871.0000 | (1.170) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 142.0000 | 143.0000 | 0.704 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 50.0000 | 50.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.50 | Call | Currency Future | 640.0000 | 651.0000 | 1.719 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.85 | Call | Currency Future | 529.0000 | 537.0000 | 1.512 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.45 | Put | Currency Future | 3,183.0000 | 3,150.0000 | (1.037) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 3,608.0000 | 3,574.0000 | (0.942) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.40 | Put | Currency Future | 2,224.0000 | 2,192.0000 | (1.439) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.50 | Put | Currency Future | 713.0000 | 690.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.05 | Call | Currency Future | 476.0000 | 483.0000 | 1.471 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.90 | Call | Currency Future | 317.0000 | 320.0000 | 0.946 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.45 | Call | Currency Future | 160.0000 | 161.0000 | 0.625 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.90 | Put | Currency Future | 1,791.0000 | 1,759.0000 | (1.787) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 441.0000 | 447.0000 | 1.361 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.15 | Put | Currency Future | 508.0000 | 489.0000 | (3.740) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 281.0000 | 284.0000 | 1.068 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 163.0000 | 164.0000 | 0.613 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.15 | Put | Currency Future | 4,804.0000 | 4,771.0000 | (0.687) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.85 | Put | Currency Future | 952.0000 | 926.0000 | (2.731) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 2,005.0000 | 1,973.0000 | (1.596) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.75 | Put | Currency Future | 2,538.0000 | 2,505.0000 | (1.300) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 3,137.0000 | 3,103.0000 | (1.084) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 185.0000 | 186.0000 | 0.541 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 1,214.0000 | 1,186.0000 | (2.306) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 210.0000 | 212.0000 | 0.952 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.65 | Call | Currency Future | 61.0000 | 61.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.50 | Call | Currency Future | 1,149.0000 | 1,171.0000 | 1.915 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 134.0000 | 135.0000 | 0.746 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.65 | Put | Currency Future | 5,284.0000 | 5,250.0000 | (0.643) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.25 | Call | Currency Future | 117.0000 | 118.0000 | 0.855 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.50 | Put | Currency Future | 222.0000 | 210.0000 | (5.405) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.65 | Put | Currency Future | 3,371.0000 | 3,337.0000 | (1.009) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,513.0000 | 3,479.0000 | (0.968) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.00 | Put | Currency Future | 1,062.0000 | 1,034.0000 | (2.637) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.15 | Call | Currency Future | 81.0000 | 82.0000 | 1.235 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.90 | Call | Currency Future | 515.0000 | 522.0000 | 1.359 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.65 | Call | Currency Future | 148.0000 | 148.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 140.0000 | 140.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.15 | Call | Currency Future | 785.0000 | 800.0000 | 1.911 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 501.0000 | 509.0000 | 1.597 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 2,358.0000 | 2,325.0000 | (1.399) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 2,403.0000 | 2,370.0000 | (1.373) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 3,043.0000 | 3,010.0000 | (1.084) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 1,025.0000 | 998.0000 | (2.634) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 2,584.0000 | 2,551.0000 | (1.277) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 3,043.0000 | 3,010.0000 | (1.084) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.05 | Put | Currency Future | 3,750.0000 | 3,716.0000 | (0.907) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 501.0000 | 509.0000 | 1.597 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.85 | Call | Currency Future | 95.0000 | 95.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.55 | Call | Currency Future | 1,116.0000 | 1,138.0000 | 1.971 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 390.0000 | 394.0000 | 1.026 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 245.0000 | 247.0000 | 0.816 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.05 | Call | Currency Future | 127.0000 | 127.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.35 | Call | Currency Future | 72.0000 | 73.0000 | 1.389 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.50 | Call | Currency Future | 107.0000 | 107.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.55 | Put | Currency Future | 240.0000 | 227.0000 | (5.417) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 234.0000 | 236.0000 | 0.855 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 202.0000 | 203.0000 | 0.495 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.25 | Call | Currency Future | 430.0000 | 436.0000 | 1.395 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 11.95 | Put | Currency Future | 3,655.0000 | 3,621.0000 | (0.930) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.50 | Put | Currency Future | 4,180.0000 | 4,146.0000 | (0.813) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.70 | Put | Currency Future | 4,373.0000 | 4,339.0000 | (0.777) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.25 | Put | Currency Future | 3,941.0000 | 3,907.0000 | (0.863) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 355.0000 | 359.0000 | 1.127 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.45 | Put | Currency Future | 2,268.0000 | 2,236.0000 | (1.411) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 1,253.0000 | 1,224.0000 | (2.314) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 14.15 | Call | Currency Future | 45.0000 | 46.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.80 | Put | Currency Future | 5,429.0000 | 5,395.0000 | (0.626) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,333.0000 | 1,303.0000 | (2.251) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.90 | Call | Currency Future | 3,534.0000 | 3,568.0000 | 0.962 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 2,675.0000 | 2,642.0000 | (1.234) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 409.0000 | 414.0000 | 1.222 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 1,413.0000 | 1,383.0000 | (2.123) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 262.0000 | 265.0000 | 1.145 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 5,091.0000 | 5,058.0000 | (0.648) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 14.15 | Put | Currency Future | 5,769.0000 | 5,735.0000 | (0.589) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/03/15 | 13.80 | Call | Currency Future | 56.0000 | 56.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 3.40 | Call | Currency Future | 5,027.0000 | 5,061.0000 | 0.676 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 2,136.0000 | 2,104.0000 | (1.498) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.45 | Call | Currency Future | 68.0000 | 69.0000 | 1.471 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.30 | Call | Currency Future | 718.0000 | 732.0000 | 1.950 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 229.0000 | 231.0000 | 0.873 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 64.0000 | 65.0000 | 1.563 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 170.0000 | 171.0000 | 0.588 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,578.0000 | 1,548.0000 | (1.901) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,705.0000 | 1,674.0000 | (1.818) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.30 | Put | Currency Future | 591.0000 | 570.0000 | (3.553) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.90 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 229.0000 | 231.0000 | 0.873 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.70 | Put | Currency Future | 5,332.0000 | 5,298.0000 | (0.638) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 332.0000 | 335.0000 | 0.904 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 1,962.0000 | 1,930.0000 | (1.631) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.40 | Call | Currency Future | 2,064.0000 | 2,098.0000 | 1.647 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 2,858.0000 | 2,825.0000 | (1.155) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 220.0000 | 221.0000 | 0.455 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 100.0000 | 100.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.45 | Put | Currency Future | 4,132.0000 | 4,098.0000 | (0.823) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.40 | Put | Currency Future | 37.0000 | 37.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 2,048.0000 | 2,016.0000 | (1.563) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 15.40 | Call | Currency Future | 22.0000 | 22.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 288.0000 | 291.0000 | 1.042 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 2,812.0000 | 2,779.0000 | (1.174) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 339.0000 | 342.0000 | 0.885 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 3,560.0000 | 3,526.0000 | (0.955) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 275.0000 | 278.0000 | 1.091 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 185.0000 | 186.0000 | 0.541 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 189.0000 | 190.0000 | 0.529 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 1,214.0000 | 1,186.0000 | (2.306) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 288.0000 | 291.0000 | 1.042 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 1,962.0000 | 1,930.0000 | (1.631) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 197.0000 | 199.0000 | 1.015 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 1,663.0000 | 1,631.0000 | (1.924) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 441.0000 | 447.0000 | 1.361 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.10 | Put | Currency Future | 4,756.0000 | 4,723.0000 | (0.694) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 1,918.0000 | 1,887.0000 | (1.616) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.30 | Put | Currency Future | 4,948.0000 | 4,914.0000 | (0.687) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,137.0000 | 1,109.0000 | (2.463) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.10 | Call | Currency Future | 83.0000 | 84.0000 | 1.205 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 2,403.0000 | 2,370.0000 | (1.373) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 2,721.0000 | 2,688.0000 | (1.213) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 268.0000 | 271.0000 | 1.119 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 464.0000 | 470.0000 | 1.293 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.45 | Call | Currency Future | 109.0000 | 109.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.10 | Call | Currency Future | 1,451.0000 | 1,479.0000 | 1.930 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.75 | Call | Currency Future | 215.0000 | 216.0000 | 0.465 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 295.0000 | 298.0000 | 1.017 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.95 | Put | Currency Future | 407.0000 | 389.0000 | (4.423) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 324.0000 | 327.0000 | 0.926 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.40 | Call | Currency Future | 677.0000 | 689.0000 | 1.773 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 15.40 | Put | Currency Future | 6,995.0000 | 6,961.0000 | (0.486) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 2,092.0000 | 2,060.0000 | (1.530) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 916.0000 | 890.0000 | (2.838) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.95 | Call | Currency Future | 883.0000 | 900.0000 | 1.925 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.10 | Put | Currency Future | 124.0000 | 118.0000 | (4.839) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 419.0000 | 425.0000 | 1.432 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.55 | Put | Currency Future | 746.0000 | 722.0000 | (3.217) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.10 | Put | Currency Future | 3,798.0000 | 3,764.0000 | (0.895) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 113.0000 | 113.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 1,748.0000 | 1,716.0000 | (1.831) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.10 | Call | Currency Future | 124.0000 | 125.0000 | 0.806 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 78.0000 | 79.0000 | 1.282 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.40 | Put | Currency Future | 650.0000 | 628.0000 | (3.385) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.85 | Call | Currency Future | 3,584.0000 | 3,618.0000 | 0.949 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.80 | Call | Currency Future | 543.0000 | 551.0000 | 1.473 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 4,036.0000 | 4,002.0000 | (0.842) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.05 | Call | Currency Future | 833.0000 | 849.0000 | 1.921 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.55 | Call | Currency Future | 622.0000 | 633.0000 | 1.768 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.85 | Put | Currency Future | 7.0000 | 7.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 10.70 | Put | Currency Future | 2,493.0000 | 2,460.0000 | (1.324) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 8.05 | Put | Currency Future | 456.0000 | 438.0000 | (3.947) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.85 | Call | Currency Future | 2,597.0000 | 2,631.0000 | 1.309 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.30 | Put | Currency Future | 166.0000 | 158.0000 | (4.819) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 3.65 | Call | Currency Future | 4,777.0000 | 4,811.0000 | 0.712 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.95 | Call | Currency Future | 2,500.0000 | 2,534.0000 | 1.360 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.90 | Put | Currency Future | 91.0000 | 86.0000 | (5.495) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.75 | Call | Currency Future | 2,695.0000 | 2,729.0000 | 1.262 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.30 | Call | Currency Future | 74.0000 | 75.0000 | 1.351 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.50 | Put | Currency Future | 5,140.0000 | 5,106.0000 | (0.661) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.30 | Call | Currency Future | 1,292.0000 | 1,319.0000 | 2.090 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.90 | Call | Currency Future | 910.0000 | 927.0000 | 1.868 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.95 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.85 | Call | Currency Future | 937.0000 | 955.0000 | 1.921 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.75 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.65 | Call | Currency Future | 101.0000 | 102.0000 | 0.990 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.95 | Put | Currency Future | 23.0000 | 23.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.85 | Put | Currency Future | 84.0000 | 79.0000 | (5.952) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.75 | Call | Currency Future | 3,683.0000 | 3,717.0000 | 0.923 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.20 | Put | Currency Future | 4,852.0000 | 4,818.0000 | (0.701) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.90 | Put | Currency Future | 383.0000 | 366.0000 | (4.439) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.55 | Call | Currency Future | 2,892.0000 | 2,926.0000 | 1.176 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.65 | Put | Currency Future | 4,325.0000 | 4,290.0000 | (0.809) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.95 | Put | Currency Future | 99.0000 | 94.0000 | (5.051) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.85 | Call | Currency Future | 1,661.0000 | 1,691.0000 | 1.806 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.75 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 256.0000 | 259.0000 | 1.172 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 1,293.0000 | 1,264.0000 | (2.243) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,620.0000 | 1,589.0000 | (1.914) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 12.20 | Put | Currency Future | 3,893.0000 | 3,859.0000 | (0.873) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.65 | Put | Currency Future | 60.0000 | 56.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.95 | Call | Currency Future | 1,575.0000 | 1,605.0000 | 1.905 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.85 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.75 | Call | Currency Future | 1,748.0000 | 1,778.0000 | 1.716 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.40 | Call | Currency Future | 70.0000 | 71.0000 | 1.429 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 363.0000 | 367.0000 | 1.102 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/03/15 | 12.20 | Call | Currency Future | 120.0000 | 120.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.15 | Call | Currency Future | 3,286.0000 | 3,320.0000 | 1.035 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.10 | Put | Currency Future | 27.0000 | 27.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.75 | Put | Currency Future | 71.0000 | 67.0000 | (5.634) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 464.0000 | 470.0000 | 1.293 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 13.50 | Call | Currency Future | 66.0000 | 67.0000 | 1.515 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 347.0000 | 350.0000 | 0.865 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.15 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.95 | Call | Currency Future | 3,484.0000 | 3,519.0000 | 1.005 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.90 | Call | Currency Future | 1,618.0000 | 1,647.0000 | 1.792 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 4,229.0000 | 4,194.0000 | (0.828) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,137.0000 | 1,109.0000 | (2.463) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.00 | Call | Currency Future | 129.0000 | 130.0000 | 0.775 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.55 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 15.65 | Call | Currency Future | 19.0000 | 19.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.75 | Put | Currency Future | 317.0000 | 302.0000 | (4.732) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.65 | Call | Currency Future | 1,836.0000 | 1,867.0000 | 1.688 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.05 | Put | Currency Future | 115.0000 | 110.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.75 | Call | Currency Future | 994.0000 | 1,013.0000 | 1.911 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.00 | Put | Currency Future | 3,703.0000 | 3,669.0000 | (0.918) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.70 | Put | Currency Future | 297.0000 | 282.0000 | (5.051) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 15.65 | Put | Currency Future | 7,242.0000 | 7,208.0000 | (0.469) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.05 | Put | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.05 | Call | Currency Future | 1,492.0000 | 1,521.0000 | 1.944 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.10 | Call | Currency Future | 2,354.0000 | 2,388.0000 | 1.444 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.10 | Call | Currency Future | 3,336.0000 | 3,370.0000 | 1.019 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 2,180.0000 | 2,148.0000 | (1.468) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.60 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.55 | Call | Currency Future | 105.0000 | 105.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.60 | Call | Currency Future | 3,832.0000 | 3,866.0000 | 0.887 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.60 | Call | Currency Future | 2,842.0000 | 2,876.0000 | 1.196 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.60 | Call | Currency Future | 1,881.0000 | 1,912.0000 | 1.648 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.60 | Put | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.90 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.90 | Call | Currency Future | 2,549.0000 | 2,582.0000 | 1.295 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.05 | Call | Currency Future | 2,402.0000 | 2,436.0000 | 1.415 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/03/15 | 5.05 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.05 | Call | Currency Future | 3,385.0000 | 3,420.0000 | 1.034 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.45 | Put | Currency Future | 206.0000 | 194.0000 | (5.825) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.10 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.60 | Put | Currency Future | 54.0000 | 51.0000 | (5.556) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.60 | Put | Currency Future | 1,537.0000 | 1,506.0000 | (2.017) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.35 | Call | Currency Future | 1,254.0000 | 1,281.0000 | 2.153 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.35 | Put | Currency Future | 178.0000 | 170.0000 | (4.494) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.45 | Call | Currency Future | 1,182.0000 | 1,205.0000 | 1.946 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.45 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.45 | Call | Currency Future | 2,990.0000 | 3,024.0000 | 1.137 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.00 | Call | Currency Future | 858.0000 | 874.0000 | 1.865 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.35 | Put | Currency Future | 35.0000 | 35.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.45 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 8.00 | Put | Currency Future | 431.0000 | 413.0000 | (4.176) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.45 | Call | Currency Future | 2,018.0000 | 2,050.0000 | 1.586 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 332.0000 | 335.0000 | 0.904 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.35 | Call | Currency Future | 2,112.0000 | 2,146.0000 | 1.610 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.45 | Put | Currency Future | 41.0000 | 39.0000 | (4.878) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.35 | Call | Currency Future | 3,089.0000 | 3,123.0000 | 1.101 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.85 | Put | Currency Future | 360.0000 | 344.0000 | (4.444) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.40 | Put | Currency Future | 4,084.0000 | 4,050.0000 | (0.833) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.45 | Call | Currency Future | 3,981.0000 | 4,015.0000 | 0.854 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,705.0000 | 1,674.0000 | (1.818) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 7.70 | Call | Currency Future | 1,023.0000 | 1,043.0000 | 1.955 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.35 | Call | Currency Future | 4,080.0000 | 4,114.0000 | 0.833 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.70 | Put | Currency Future | 65.0000 | 61.0000 | (6.154) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.35 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.70 | Call | Currency Future | 3,732.0000 | 3,767.0000 | 0.938 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.35 | Put | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 4.70 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.70 | Call | Currency Future | 2,744.0000 | 2,778.0000 | 1.239 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 5.70 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 12.40 | Call | Currency Future | 111.0000 | 111.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.70 | Call | Currency Future | 1,792.0000 | 1,822.0000 | 1.674 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/03/15 | 6.50 | Put | Currency Future | 45.0000 | 42.0000 | (6.667) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/03/15 | 4.50 | Call | Currency Future | 3,931.0000 | 3,966.0000 | 0.890 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.50 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.50 | Call | Currency Future | 2,941.0000 | 2,975.0000 | 1.156 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.50 | Call | Currency Future | 1,972.0000 | 2,004.0000 | 1.623 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.50 | Put | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.55 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.40 | Put | Currency Future | 190.0000 | 182.0000 | (4.211) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 7.40 | Call | Currency Future | 1,217.0000 | 1,243.0000 | 2.136 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.40 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.40 | Call | Currency Future | 4,031.0000 | 4,065.0000 | 0.843 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 4.55 | Call | Currency Future | 3,881.0000 | 3,916.0000 | 0.902 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.40 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 5.40 | Call | Currency Future | 3,039.0000 | 3,073.0000 | 1.119 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.05 | Put | Currency Future | 4,709.0000 | 4,675.0000 | (0.722) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.55 | Put | Currency Future | 50.0000 | 47.0000 | (6.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 6.55 | Call | Currency Future | 1,926.0000 | 1,958.0000 | 1.661 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/03/15 | 13.05 | Call | Currency Future | 85.0000 | 86.0000 | 1.176 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | | | Currency Future | 8.5454 | 8.5815 | 0.422 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.15 | Put | Currency Future | 3,795.0000 | 3,760.0000 | (0.922) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.20 | Call | Currency Future | 583.0000 | 591.0000 | 1.372 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.85 | Put | Currency Future | 986.0000 | 960.0000 | (2.637) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.15 | Call | Currency Future | 190.0000 | 192.0000 | 1.053 | 0 | 0 | 29,129 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.90 | Call | Currency Future | 208.0000 | 209.0000 | 0.481 | 0 | 0 | 21,978 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.60 | Put | Currency Future | 4,219.0000 | 4,183.0000 | (0.853) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.90 | Put | Currency Future | 3,562.0000 | 3,528.0000 | (0.955) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.40 | Call | Currency Future | 536.0000 | 543.0000 | 1.306 | 0 | 0 | 26,596 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.60 | Call | Currency Future | 164.0000 | 165.0000 | 0.610 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.70 | Call | Currency Future | 730.0000 | 741.0000 | 1.507 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.85 | Call | Currency Future | 681.0000 | 691.0000 | 1.468 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.70 | Put | Currency Future | 884.0000 | 859.0000 | (2.828) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.40 | Put | Currency Future | 1,390.0000 | 1,361.0000 | (2.086) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.15 | Put | Currency Future | 2,002.0000 | 1,971.0000 | (1.548) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.70 | Call | Currency Future | 1,182.0000 | 1,203.0000 | 1.777 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.95 | Put | Currency Future | 1,835.0000 | 1,803.0000 | (1.744) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.50 | Call | Currency Future | 801.0000 | 814.0000 | 1.623 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 456.0000 | 461.0000 | 1.096 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.50 | Put | Currency Future | 756.0000 | 733.0000 | (3.042) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.60 | Call | Currency Future | 493.0000 | 499.0000 | 1.217 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.70 | Put | Currency Future | 336.0000 | 321.0000 | (4.464) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.80 | Call | Currency Future | 697.0000 | 707.0000 | 1.435 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.60 | Put | Currency Future | 1,548.0000 | 1,518.0000 | (1.938) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,710.0000 | 1,679.0000 | (1.813) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.50 | Put | Currency Future | 2,300.0000 | 2,267.0000 | (1.435) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 430.0000 | 435.0000 | 1.163 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,129.0000 | 2,097.0000 | (1.503) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 525.0000 | 531.0000 | 1.143 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 415.0000 | 419.0000 | 0.964 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 4,361.0000 | 4,326.0000 | (0.803) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.65 | Call | Currency Future | 484.0000 | 489.0000 | 1.033 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.45 | Put | Currency Future | 4,077.0000 | 4,042.0000 | (0.858) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.65 | Put | Currency Future | 1,588.0000 | 1,558.0000 | (1.889) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.45 | Call | Currency Future | 172.0000 | 173.0000 | 0.581 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.50 | Call | Currency Future | 345.0000 | 349.0000 | 1.159 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,429.0000 | 1,400.0000 | (2.029) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.15 | Call | Currency Future | 596.0000 | 604.0000 | 1.342 | 0 | 0 | 21,978 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.20 | Put | Currency Future | 580.0000 | 559.0000 | (3.621) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.15 | Call | Currency Future | 398.0000 | 402.0000 | 1.005 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 374.0000 | 378.0000 | 1.070 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.75 | Call | Currency Future | 1,153.0000 | 1,173.0000 | 1.735 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.55 | Put | Currency Future | 787.0000 | 764.0000 | (2.922) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,793.0000 | 1,762.0000 | (1.729) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.05 | Put | Currency Future | 1,127.0000 | 1,100.0000 | (2.396) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.50 | Call | Currency Future | 514.0000 | 520.0000 | 1.167 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 439.0000 | 443.0000 | 0.911 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.20 | Call | Currency Future | 187.0000 | 188.0000 | 0.535 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 536.0000 | 543.0000 | 1.306 | 0 | 0 | 2,533 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.20 | Call | Currency Future | 925.0000 | 941.0000 | 1.730 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.55 | Call | Currency Future | 783.0000 | 795.0000 | 1.533 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.50 | Put | Currency Future | 1,469.0000 | 1,439.0000 | (2.042) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.00 | Call | Currency Future | 422.0000 | 427.0000 | 1.185 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 2,171.0000 | 2,139.0000 | (1.474) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/06/14 | 9.35 | Call | Currency Future | 547.0000 | 554.0000 | 1.280 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.35 | Put | Currency Future | 1,352.0000 | 1,323.0000 | (2.145) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.70 | Call | Currency Future | 474.0000 | 479.0000 | 1.055 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 525.0000 | 531.0000 | 1.143 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.05 | Call | Currency Future | 623.0000 | 632.0000 | 1.445 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.70 | Put | Currency Future | 1,629.0000 | 1,598.0000 | (1.903) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 2,171.0000 | 2,139.0000 | (1.474) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,429.0000 | 1,400.0000 | (2.029) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 367.0000 | 371.0000 | 1.090 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.25 | Call | Currency Future | 184.0000 | 185.0000 | 0.543 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.20 | Put | Currency Future | 1,238.0000 | 1,210.0000 | (2.262) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.95 | Call | Currency Future | 651.0000 | 661.0000 | 1.536 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,919.0000 | 1,887.0000 | (1.668) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.65 | Put | Currency Future | 316.0000 | 301.0000 | (4.747) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.00 | Put | Currency Future | 1,877.0000 | 1,845.0000 | (1.705) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.45 | Call | Currency Future | 352.0000 | 356.0000 | 1.136 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.60 | Put | Currency Future | 819.0000 | 795.0000 | (2.930) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 415.0000 | 419.0000 | 0.964 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.25 | Put | Currency Future | 3,889.0000 | 3,854.0000 | (0.900) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.30 | Put | Currency Future | 1,313.0000 | 1,285.0000 | (2.133) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.60 | Call | Currency Future | 764.0000 | 776.0000 | 1.571 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.95 | Put | Currency Future | 1,056.0000 | 1,029.0000 | (2.557) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.45 | Put | Currency Future | 2,257.0000 | 2,224.0000 | (1.462) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.20 | Put | Currency Future | 3,842.0000 | 3,807.0000 | (0.911) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.60 | Put | Currency Future | 296.0000 | 282.0000 | (4.730) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.75 | Put | Currency Future | 1,669.0000 | 1,639.0000 | (1.797) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.55 | Put | Currency Future | 2,343.0000 | 2,311.0000 | (1.366) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.65 | Call | Currency Future | 1,211.0000 | 1,233.0000 | 1.817 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.00 | Put | Currency Future | 1,091.0000 | 1,064.0000 | (2.475) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,919.0000 | 1,887.0000 | (1.668) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.75 | Call | Currency Future | 156.0000 | 157.0000 | 0.641 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.00 | Call | Currency Future | 637.0000 | 646.0000 | 1.413 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.10 | Call | Currency Future | 609.0000 | 618.0000 | 1.478 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,214.0000 | 2,182.0000 | (1.445) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.65 | Put | Currency Future | 2,430.0000 | 2,397.0000 | (1.358) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.60 | Call | Currency Future | 1,241.0000 | 1,263.0000 | 1.773 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 10.65 | Call | Currency Future | 326.0000 | 329.0000 | 0.920 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.30 | Call | Currency Future | 559.0000 | 566.0000 | 1.252 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.55 | Put | Currency Future | 1,508.0000 | 1,478.0000 | (1.989) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.55 | Call | Currency Future | 339.0000 | 342.0000 | 0.885 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.40 | Put | Currency Future | 1,390.0000 | 1,361.0000 | (2.086) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.75 | Call | Currency Future | 465.0000 | 470.0000 | 1.075 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.10 | Put | Currency Future | 1,164.0000 | 1,136.0000 | (2.405) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.35 | Put | Currency Future | 665.0000 | 643.0000 | (3.308) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.90 | Put | Currency Future | 1,021.0000 | 994.0000 | (2.644) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.25 | Put | Currency Future | 608.0000 | 587.0000 | (3.454) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.90 | Call | Currency Future | 666.0000 | 676.0000 | 1.502 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.00 | Put | Currency Future | 5,562.0000 | 5,526.0000 | (0.647) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.40 | Call | Currency Future | 359.0000 | 363.0000 | 1.114 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.35 | Call | Currency Future | 1,418.0000 | 1,446.0000 | 1.975 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.25 | Call | Currency Future | 261.0000 | 263.0000 | 0.766 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.55 | Call | Currency Future | 504.0000 | 510.0000 | 1.190 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.25 | Put | Currency Future | 2,966.0000 | 2,932.0000 | (1.146) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.80 | Put | Currency Future | 951.0000 | 926.0000 | (2.629) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.25 | Call | Currency Future | 100.0000 | 100.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.75 | Put | Currency Future | 358.0000 | 342.0000 | (4.469) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.25 | Call | Currency Future | 903.0000 | 918.0000 | 1.661 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.35 | Call | Currency Future | 861.0000 | 875.0000 | 1.626 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.75 | Call | Currency Future | 1,901.0000 | 1,933.0000 | 1.683 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.15 | Call | Currency Future | 948.0000 | 964.0000 | 1.688 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.75 | Put | Currency Future | 106.0000 | 101.0000 | (4.717) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.35 | Put | Currency Future | 223.0000 | 215.0000 | (3.587) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.15 | Put | Currency Future | 552.0000 | 533.0000 | (3.442) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.25 | Call | Currency Future | 3,311.0000 | 3,347.0000 | 1.087 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.20 | Call | Currency Future | 2,396.0000 | 2,430.0000 | 1.419 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.20 | Put | Currency Future | 2,044.0000 | 2,013.0000 | (1.517) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.25 | Put | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.15 | Put | Currency Future | 1,201.0000 | 1,173.0000 | (2.331) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.20 | Put | Currency Future | 50.0000 | 48.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.85 | Call | Currency Future | 447.0000 | 452.0000 | 1.119 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 15.75 | Call | Currency Future | 54.0000 | 55.0000 | 1.852 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.20 | Call | Currency Future | 1,533.0000 | 1,562.0000 | 1.892 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 12.55 | Call | Currency Future | 167.0000 | 168.0000 | 0.599 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 15.75 | Put | Currency Future | 7,259.0000 | 7,223.0000 | (0.496) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.00 | Call | Currency Future | 107.0000 | 107.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.20 | Put | Currency Future | 15.0000 | 15.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 15.50 | Put | Currency Future | 7,015.0000 | 6,979.0000 | (0.513) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.20 | Call | Currency Future | 3,360.0000 | 3,396.0000 | 1.071 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.35 | Call | Currency Future | 367.0000 | 371.0000 | 1.090 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.85 | Put | Currency Future | 1,752.0000 | 1,720.0000 | (1.826) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.20 | Call | Currency Future | 390.0000 | 394.0000 | 1.026 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.55 | Put | Currency Future | 4,171.0000 | 4,136.0000 | (0.839) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 15.50 | Call | Currency Future | 60.0000 | 61.0000 | 1.667 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.45 | Call | Currency Future | 244.0000 | 245.0000 | 0.410 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.25 | Call | Currency Future | 382.0000 | 386.0000 | 1.047 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.65 | Call | Currency Future | 747.0000 | 758.0000 | 1.473 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.20 | Call | Currency Future | 266.0000 | 268.0000 | 0.752 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 3.50 | Call | Currency Future | 5,046.0000 | 5,082.0000 | 0.713 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.45 | Put | Currency Future | 3,148.0000 | 3,114.0000 | (1.080) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.65 | Put | Currency Future | 851.0000 | 827.0000 | (2.820) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.10 | Put | Currency Future | 166.0000 | 160.0000 | (3.614) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.20 | Put | Currency Future | 2,920.0000 | 2,886.0000 | (1.164) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.10 | Call | Currency Future | 971.0000 | 988.0000 | 1.751 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.50 | Call | Currency Future | 2,120.0000 | 2,153.0000 | 1.557 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.20 | Call | Currency Future | 136.0000 | 137.0000 | 0.735 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.10 | Put | Currency Future | 526.0000 | 506.0000 | (3.802) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.25 | Put | Currency Future | 2,086.0000 | 2,055.0000 | (1.486) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 3.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.20 | Put | Currency Future | 4,791.0000 | 4,755.0000 | (0.751) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.60 | Call | Currency Future | 332.0000 | 335.0000 | 0.904 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.90 | Call | Currency Future | 439.0000 | 443.0000 | 0.911 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 3.75 | Call | Currency Future | 4,796.0000 | 4,832.0000 | 0.751 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.00 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.60 | Put | Currency Future | 2,387.0000 | 2,354.0000 | (1.382) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.80 | Put | Currency Future | 1,710.0000 | 1,679.0000 | (1.813) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.25 | Put | Currency Future | 5,804.0000 | 5,768.0000 | (0.620) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.00 | Call | Currency Future | 286.0000 | 288.0000 | 0.699 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 7.10 | Call | Currency Future | 1,612.0000 | 1,641.0000 | 1.799 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.80 | Call | Currency Future | 456.0000 | 461.0000 | 1.096 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.50 | Call | Currency Future | 169.0000 | 170.0000 | 0.592 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.10 | Put | Currency Future | 44.0000 | 42.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 8.00 | Call | Currency Future | 1,020.0000 | 1,038.0000 | 1.765 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.70 | Put | Currency Future | 3,378.0000 | 3,343.0000 | (1.036) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.50 | Put | Currency Future | 4,124.0000 | 4,089.0000 | (0.849) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.10 | Call | Currency Future | 2,489.0000 | 2,523.0000 | 1.366 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.00 | Put | Currency Future | 2,740.0000 | 2,707.0000 | (1.204) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.10 | Put | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.70 | Call | Currency Future | 320.0000 | 323.0000 | 0.938 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.00 | Call | Currency Future | 3,558.0000 | 3,594.0000 | 1.012 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.15 | Put | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.85 | Call | Currency Future | 3,707.0000 | 3,743.0000 | 0.971 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.50 | Put | Currency Future | 75.0000 | 72.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.15 | Call | Currency Future | 3,410.0000 | 3,446.0000 | 1.056 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.90 | Call | Currency Future | 3,657.0000 | 3,693.0000 | 0.984 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.85 | Call | Currency Future | 2,726.0000 | 2,761.0000 | 1.284 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.70 | Put | Currency Future | 2,474.0000 | 2,441.0000 | (1.334) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.60 | Call | Currency Future | 231.0000 | 233.0000 | 0.866 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.05 | Put | Currency Future | 3,702.0000 | 3,667.0000 | (0.945) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.05 | Put | Currency Future | 2,785.0000 | 2,751.0000 | (1.221) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.85 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.55 | Call | Currency Future | 0.0000 | 92.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.60 | Call | Currency Future | 2,031.0000 | 2,063.0000 | 1.576 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.95 | Put | Currency Future | 450.0000 | 432.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.70 | Put | Currency Future | 5,271.0000 | 5,236.0000 | (0.664) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.10 | Call | Currency Future | 3,459.0000 | 3,495.0000 | 1.041 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.90 | Put | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.70 | Call | Currency Future | 117.0000 | 117.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.15 | Call | Currency Future | 2,442.0000 | 2,476.0000 | 1.392 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.70 | Call | Currency Future | 159.0000 | 160.0000 | 0.629 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.60 | Put | Currency Future | 3,286.0000 | 3,252.0000 | (1.035) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.70 | Put | Currency Future | 4,314.0000 | 4,278.0000 | (0.834) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.20 | Put | Currency Future | 187.0000 | 180.0000 | (3.743) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.35 | Put | Currency Future | 4,934.0000 | 4,899.0000 | (0.709) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 13.60 | Put | Currency Future | 5,175.0000 | 5,139.0000 | (0.696) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.70 | Call | Currency Future | 223.0000 | 225.0000 | 0.897 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.35 | Call | Currency Future | 130.0000 | 130.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.85 | Call | Currency Future | 211.0000 | 213.0000 | 0.948 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.35 | Put | Currency Future | 3,983.0000 | 3,947.0000 | (0.904) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.85 | Put | Currency Future | 3,516.0000 | 3,481.0000 | (0.995) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.35 | Call | Currency Future | 252.0000 | 254.0000 | 0.794 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.35 | Put | Currency Future | 3,057.0000 | 3,022.0000 | (1.145) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.55 | Put | Currency Future | 1,508.0000 | 1,478.0000 | (1.989) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.35 | Call | Currency Future | 178.0000 | 179.0000 | 0.562 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.55 | Call | Currency Future | 504.0000 | 510.0000 | 1.190 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.90 | Call | Currency Future | 2,678.0000 | 2,713.0000 | 1.307 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.90 | Call | Currency Future | 1,775.0000 | 1,805.0000 | 1.690 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.60 | Call | Currency Future | 120.0000 | 121.0000 | 0.833 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.90 | Put | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.50 | Call | Currency Future | 4,053.0000 | 4,089.0000 | 0.888 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.00 | Call | Currency Future | 201.0000 | 202.0000 | 0.498 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.40 | Put | Currency Future | 2,214.0000 | 2,182.0000 | (1.445) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.50 | Call | Currency Future | 3,064.0000 | 3,100.0000 | 1.175 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.00 | Put | Currency Future | 147.0000 | 141.0000 | (4.082) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.90 | Put | Currency Future | 426.0000 | 408.0000 | (4.225) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.95 | Call | Currency Future | 3,608.0000 | 3,644.0000 | 0.998 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.40 | Call | Currency Future | 248.0000 | 250.0000 | 0.806 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.50 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.95 | Put | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.40 | Call | Currency Future | 128.0000 | 128.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.70 | Call | Currency Future | 3,856.0000 | 3,891.0000 | 0.908 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.50 | Put | Currency Future | 263.0000 | 254.0000 | (3.422) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.25 | Put | Currency Future | 1,275.0000 | 1,247.0000 | (2.196) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.95 | Call | Currency Future | 2,631.0000 | 2,665.0000 | 1.292 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.15 | Put | Currency Future | 47.0000 | 45.0000 | (4.255) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.40 | Put | Currency Future | 4,982.0000 | 4,947.0000 | (0.703) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.55 | Put | Currency Future | 0.0000 | 3,206.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.50 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.25 | Call | Currency Future | 571.0000 | 578.0000 | 1.226 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.00 | Put | Currency Future | 4,600.0000 | 4,564.0000 | (0.783) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 7.15 | Call | Currency Future | 1,572.0000 | 1,601.0000 | 1.845 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.40 | Put | Currency Future | 3,103.0000 | 3,068.0000 | (1.128) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.70 | Call | Currency Future | 2,870.0000 | 2,905.0000 | 1.220 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.50 | Call | Currency Future | 1,308.0000 | 1,335.0000 | 2.064 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.95 | Call | Currency Future | 1,733.0000 | 1,764.0000 | 1.789 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.15 | Put | Currency Future | 177.0000 | 170.0000 | (3.955) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.95 | Put | Currency Future | 35.0000 | 34.0000 | (2.857) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 10.40 | Call | Currency Future | 359.0000 | 363.0000 | 1.114 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.00 | Call | Currency Future | 1,692.0000 | 1,722.0000 | 1.773 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.50 | Call | Currency Future | 93.0000 | 93.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.00 | Call | Currency Future | 145.0000 | 145.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.50 | Put | Currency Future | 6,048.0000 | 6,012.0000 | (0.595) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.00 | Put | Currency Future | 38.0000 | 36.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.50 | Call | Currency Future | 124.0000 | 124.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.55 | Call | Currency Future | 0.0000 | 237.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.50 | Put | Currency Future | 3,194.0000 | 3,160.0000 | (1.064) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.50 | Put | Currency Future | 5,079.0000 | 5,043.0000 | (0.709) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.90 | Put | Currency Future | 129.0000 | 124.0000 | (3.876) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.45 | Call | Currency Future | 126.0000 | 126.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.50 | Call | Currency Future | 240.0000 | 241.0000 | 0.417 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.05 | Put | Currency Future | 4,647.0000 | 4,612.0000 | (0.753) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 9.90 | Put | Currency Future | 1,793.0000 | 1,762.0000 | (1.729) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.70 | Put | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.05 | Call | Currency Future | 143.0000 | 143.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.00 | Put | Currency Future | 3,655.0000 | 3,620.0000 | (0.958) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.45 | Put | Currency Future | 5,030.0000 | 4,995.0000 | (0.696) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.90 | Call | Currency Future | 1,071.0000 | 1,090.0000 | 1.774 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.70 | Call | Currency Future | 1,944.0000 | 1,976.0000 | 1.646 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.95 | Put | Currency Future | 138.0000 | 132.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.60 | Put | Currency Future | 86.0000 | 82.0000 | (4.651) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.70 | Put | Currency Future | 99.0000 | 94.0000 | (5.051) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.10 | Call | Currency Future | 275.0000 | 278.0000 | 1.091 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.10 | Put | Currency Future | 2,830.0000 | 2,796.0000 | (1.201) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.60 | Call | Currency Future | 2,966.0000 | 3,001.0000 | 1.180 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.10 | Put | Currency Future | 3,748.0000 | 3,713.0000 | (0.934) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.10 | Call | Currency Future | 194.0000 | 195.0000 | 0.515 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R 2010/06/14 | 4.70 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 13.10 | Call | Currency Future | 140.0000 | 141.0000 | 0.714 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 4.60 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 406.0000 | 411.0000 | 1.232 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 5.85 | Put | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.00 | Put | Currency Future | 474.0000 | 456.0000 | (3.797) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.85 | Call | Currency Future | 1,816.0000 | 1,847.0000 | 1.707 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 374.0000 | 378.0000 | 1.070 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.85 | Put | Currency Future | 121.0000 | 116.0000 | (4.132) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.05 | Call | Currency Future | 995.0000 | 1,012.0000 | 1.709 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.85 | Call | Currency Future | 1,098.0000 | 1,117.0000 | 1.730 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 8.05 | Put | Currency Future | 500.0000 | 481.0000 | (3.800) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.80 | Put | Currency Future | 113.0000 | 108.0000 | (4.425) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 447.0000 | 452.0000 | 1.119 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.80 | Call | Currency Future | 1,859.0000 | 1,890.0000 | 1.668 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 430.0000 | 435.0000 | 1.163 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 5.80 | Put | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 4.60 | Call | Currency Future | 3,955.0000 | 3,991.0000 | 0.910 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,752.0000 | 1,720.0000 | (1.826) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 5.80 | Call | Currency Future | 2,774.0000 | 2,808.0000 | 1.226 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.40 | Put | Currency Future | 4,030.0000 | 3,994.0000 | (0.893) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 4.80 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,129.0000 | 2,097.0000 | (1.503) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 13.10 | Put | Currency Future | 4,695.0000 | 4,660.0000 | (0.745) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 12.40 | Call | Currency Future | 175.0000 | 176.0000 | 0.571 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,835.0000 | 1,803.0000 | (1.744) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.80 | Call | Currency Future | 1,125.0000 | 1,145.0000 | 1.778 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 10.10 | Put | Currency Future | 1,961.0000 | 1,929.0000 | (1.632) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 11.30 | Call | Currency Future | 257.0000 | 258.0000 | 0.389 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 5.55 | Call | Currency Future | 3,015.0000 | 3,050.0000 | 1.161 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.95 | Call | Currency Future | 1,045.0000 | 1,063.0000 | 1.722 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 7.85 | Put | Currency Future | 402.0000 | 386.0000 | (3.980) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 5.55 | Put | Currency Future | 19.0000 | 19.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 13.30 | Call | Currency Future | 132.0000 | 132.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.55 | Call | Currency Future | 2,075.0000 | 2,108.0000 | 1.590 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R 2010/06/14 | 6.00 | Call | Currency Future | 2,584.0000 | 2,618.0000 | 1.316 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | \$ / R | 2010/06/14 | 12.30 | Put | Currency Future | 3,936.0000 | 3,900.0000 | (0.915) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.55 | Put | Currency Future | 80.0000 | 77.0000 | (3.750) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.30 | Call | Currency Future | 181.0000 | 182.0000 | 0.552 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.55 | Call | Currency Future | 1,272.0000 | 1,299.0000 | 2.123 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.65 | Put | Currency Future | 5,223.0000 | 5,187.0000 | (0.689) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.30 | Put | Currency Future | 3,011.0000 | 2,977.0000 | (1.129) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.55 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.80 | Put | Currency Future | 380.0000 | 363.0000 | (4.474) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.05 | Call | Currency Future | 280.0000 | 283.0000 | 1.071 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 7.55 | Put | Currency Future | 277.0000 | 267.0000 | (3.610) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.65 | Call | Currency Future | 118.0000 | 119.0000 | 0.847 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.55 | Call | Currency Future | 4,004.0000 | 4,040.0000 | 0.899 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.65 | Call | Currency Future | 227.0000 | 229.0000 | 0.881 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.65 | Put | Currency Future | 3,332.0000 | 3,297.0000 | (1.050) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.65 | Call | Currency Future | 162.0000 | 162.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.65 | Put | Currency Future | 4,266.0000 | 4,231.0000 | (0.820) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.80 | Call | Currency Future | 3,756.0000 | 3,792.0000 | 0.958 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.30 | Put | Currency Future | 4,886.0000 | 4,851.0000 | (0.716) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.60 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 12.05 | Call | Currency Future | 197.0000 | 198.0000 | 0.508 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.65 | Put | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 5.65 | Call | Currency Future | 2,918.0000 | 2,953.0000 | 1.199 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.65 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 4.65 | Call | Currency Future | 3,905.0000 | 3,941.0000 | 0.922 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.65 | Call | Currency Future | 1,987.0000 | 2,019.0000 | 1.610 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.15 | Call | Currency Future | 271.0000 | 273.0000 | 0.738 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 6.65 | Put | Currency Future | 92.0000 | 88.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.15 | Call | Currency Future | 138.0000 | 139.0000 | 0.725 | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 11.15 | Put | Currency Future | 2,875.0000 | 2,841.0000 | (1.183) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 13.15 | Put | Currency Future | 4,743.0000 | 4,707.0000 | (0.759) | 0 | 0 | 0 |
| 15/06/2009 | \$ / R | 2010/06/14 | 14.55 | Put | Currency Future | 0.0000 | 6,061.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | | | Currency Future | 13.4721 | 13.4146 | (0.427) | 0.0000 | 0.0000 | 19,970 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 106.0000 | 89.0000 | (16.038) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 112.0000 | 94.0000 | (16.071) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 479.0000 | 490.0000 | 2.296 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 420.0000 | 383.0000 | (8.810) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,480.0000 | 2,528.0000 | 1.935 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 163.0000 | 141.0000 | (13.497) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,803.0000 | 1,841.0000 | 2.108 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 601.0000 | 554.0000 | (7.820) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 20.10 | Put | Currency Future | 6,628.0000 | 6,685.0000 | 0.860 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 1,934.0000 | 1,974.0000 | 2.068 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 181.0000 | 157.0000 | (13.260) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,978.0000 | 2,019.0000 | 2.073 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.65 | Put | Currency Future | 661.0000 | 678.0000 | 2.572 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.70 | Put | Currency Future | 210.0000 | 207.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 106.0000 | 89.0000 | (16.038) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 222.0000 | 194.0000 | (12.613) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 100.0000 | 84.0000 | (16.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 1,890.0000 | 1,930.0000 | 2.116 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 483.0000 | 442.0000 | (8.489) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.50 | Put | Currency Future | 158.0000 | 154.0000 | (2.532) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 52.0000 | 42.0000 | (19.231) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,350.0000 | 1,380.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,978.0000 | 2,019.0000 | 2.073 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.00 | Put | Currency Future | 309.0000 | 309.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 100.0000 | 84.0000 | (16.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 981.0000 | 1,006.0000 | 2.548 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 46.0000 | 37.0000 | (19.565) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 9.15 | Call | Currency Future | 4,322.0000 | 4,265.0000 | (1.319) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,509.0000 | 1,542.0000 | 2.187 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.90 | Put | Currency Future | 273.0000 | 272.0000 | (0.366) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 125.0000 | 106.0000 | (15.200) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 797.0000 | 818.0000 | 2.635 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.80 | Put | Currency Future | 240.0000 | 238.0000 | (0.833) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.95 | Call | Currency Future | 49.0000 | 39.0000 | (20.408) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 89.0000 | 74.0000 | (16.854) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 399.0000 | 405.0000 | 1.504 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 353.0000 | 321.0000 | (9.065) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 20.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.80 | Call | Currency Future | 912.0000 | 853.0000 | (6.469) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 16.05 | Call | Currency Future | 43.0000 | 35.0000 | (18.605) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 7.65 | Call | Currency Future | 5,822.0000 | 5,765.0000 | (0.979) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 147.0000 | 126.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 75.0000 | 62.0000 | (17.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 59.0000 | 48.0000 | (18.644) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,803.0000 | 1,841.0000 | 2.108 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,591.0000 | 1,626.0000 | 2.200 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.95 | Call | Currency Future | 812.0000 | 754.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,125.0000 | 1,150.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.60 | Put | Currency Future | 182.0000 | 179.0000 | (1.648) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 982.0000 | 922.0000 | (6.110) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.05 | Put | Currency Future | 2,621.0000 | 2,670.0000 | 1.870 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 17.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 10.65 | Call | Currency Future | 2,825.0000 | 2,767.0000 | (2.053) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 125.0000 | 106.0000 | (15.200) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,675.0000 | 1,711.0000 | 2.149 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.95 | Put | Currency Future | 290.0000 | 290.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 297.0000 | 264.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.50 | Call | Currency Future | 1,130.0000 | 1,069.0000 | (5.398) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 94.0000 | 79.0000 | (15.957) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 365.0000 | 332.0000 | (9.041) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 75.0000 | 62.0000 | (17.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 191.0000 | 166.0000 | (13.089) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 18.60 | Put | Currency Future | 5,129.0000 | 5,186.0000 | 1.111 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 139.0000 | 119.0000 | (14.388) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 350.0000 | 355.0000 | 1.429 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 797.0000 | 818.0000 | 2.635 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,591.0000 | 1,626.0000 | 2.200 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 1,469.0000 | 1,501.0000 | 2.178 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 17.10 | Put | Currency Future | 3,639.0000 | 3,693.0000 | 1.484 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,387.0000 | 2,433.0000 | 1.927 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 722.0000 | 669.0000 | (7.341) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 420.0000 | 383.0000 | (8.810) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,203.0000 | 2,247.0000 | 1.997 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 132.0000 | 112.0000 | (15.152) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 12.60 | Call | Currency Future | 1,054.0000 | 994.0000 | (5.693) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 2,669.0000 | 2,718.0000 | 1.836 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.75 | Put | Currency Future | 728.0000 | 747.0000 | 2.610 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 2,294.0000 | 2,340.0000 | 2.005 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 341.0000 | 306.0000 | (10.264) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,350.0000 | 1,380.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 11.10 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 52.0000 | 42.0000 | (19.231) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.75 | Call | Currency Future | 450.0000 | 411.0000 | (8.667) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 163.0000 | 141.0000 | (13.497) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.30 | Call | Currency Future | 32.0000 | 25.0000 | (21.875) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 845.0000 | 786.0000 | (6.982) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 11.10 | Call | Currency Future | 2,382.0000 | 2,323.0000 | (2.477) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 2,574.0000 | 2,622.0000 | 1.865 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 2,067.0000 | 2,110.0000 | 2.080 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.15 | Put | Currency Future | 374.0000 | 380.0000 | 1.604 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 405.0000 | 369.0000 | (8.889) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 9.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 41.0000 | 32.0000 | (21.951) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,389.0000 | 1,420.0000 | 2.232 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 67.0000 | 54.0000 | (19.403) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,198.0000 | 1,224.0000 | 2.170 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.15 | Put | Currency Future | 374.0000 | 380.0000 | 1.604 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 222.0000 | 194.0000 | (12.613) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.90 | Put | Currency Future | 833.0000 | 855.0000 | 2.641 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 9.60 | Call | Currency Future | 3,872.0000 | 3,815.0000 | (1.472) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.65 | Put | Currency Future | 196.0000 | 193.0000 | (1.531) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 10.65 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,717.0000 | 1,754.0000 | 2.155 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 211.0000 | 184.0000 | (12.796) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 1,934.0000 | 1,974.0000 | 2.068 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 270.0000 | 239.0000 | (11.481) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.15 | Call | Currency Future | 696.0000 | 644.0000 | (7.471) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 172.0000 | 149.0000 | (13.372) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 18.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.65 | Call | Currency Future | 1,018.0000 | 957.0000 | (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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,022.0000 | 2,064.0000 | 2.077 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 1,429.0000 | 1,460.0000 | 2.169 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.30 | Put | Currency Future | 2,860.0000 | 2,910.0000 | 1.748 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,550.0000 | 1,584.0000 | 2.194 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 8.10 | Call | Currency Future | 5,372.0000 | 5,315.0000 | (1.061) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,157.0000 | 2,201.0000 | 2.040 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,019.0000 | 1,041.0000 | 2.159 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 71.0000 | 58.0000 | (18.310) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,760.0000 | 1,797.0000 | 2.102 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.15 | Put | Currency Future | 90.0000 | 86.0000 | (4.444) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.85 | Put | Currency Future | 2,434.0000 | 2,480.0000 | 1.890 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.70 | Call | Currency Future | 201.0000 | 175.0000 | (12.935) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 405.0000 | 369.0000 | (8.889) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.15 | Call | Currency Future | 1,412.0000 | 1,351.0000 | (4.320) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.85 | Call | Currency Future | 56.0000 | 45.0000 | (19.643) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 155.0000 | 133.0000 | (14.194) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 435.0000 | 397.0000 | (8.736) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,157.0000 | 2,201.0000 | 2.040 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 8.90 | Call | Currency Future | 4,572.0000 | 4,515.0000 | (1.247) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 2,249.0000 | 2,293.0000 | 1.956 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,203.0000 | 2,247.0000 | 1.997 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.15 | Call | Currency Future | 696.0000 | 644.0000 | (7.471) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 762.0000 | 782.0000 | 2.625 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 79.0000 | 66.0000 | (16.456) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.20 | Put | Currency Future | 1,846.0000 | 1,885.0000 | 2.113 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,760.0000 | 1,797.0000 | 2.102 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 982.0000 | 922.0000 | (6.110) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,480.0000 | 2,528.0000 | 1.935 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 7.40 | Call | Currency Future | 6,072.0000 | 6,015.0000 | (0.939) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 118.0000 | 100.0000 | (15.254) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 172.0000 | 149.0000 | (13.372) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.20 | Call | Currency Future | 671.0000 | 620.0000 | (7.601) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 16.65 | Put | Currency Future | 3,198.0000 | 3,251.0000 | 1.657 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 2,341.0000 | 2,386.0000 | 1.922 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R 2009/09/14 | 8.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.95 | Put | Currency Future | 1,633.0000 | 1,668.0000 | 2.143 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.60 | Call | Currency Future | 501.0000 | 459.0000 | (8.383) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 132.0000 | 112.0000 | (15.152) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 12.70 | Put | Currency Future | 210.0000 | 207.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 16.65 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.95 | Put | Currency Future | 2,527.0000 | 2,575.0000 | 1.899 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 19.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.05 | Call | Currency Future | 139.0000 | 119.0000 | (14.388) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.00 | Call | Currency Future | 781.0000 | 723.0000 | (7.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 1,550.0000 | 1,584.0000 | 2.194 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 18.15 | Put | Currency Future | 4,680.0000 | 4,737.0000 | 1.218 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 79.0000 | 66.0000 | (16.456) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 10.40 | Call | Currency Future | 3,073.0000 | 3,016.0000 | (1.855) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.05 | Put | Currency Future | 1,717.0000 | 1,754.0000 | 2.155 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.60 | Put | Currency Future | 629.0000 | 644.0000 | 2.385 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.20 | Put | Currency Future | 399.0000 | 405.0000 | 1.504 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 18.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 15.75 | Call | Currency Future | 63.0000 | 51.0000 | (19.048) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 11.90 | Call | Currency Future | 1,630.0000 | 1,569.0000 | (3.742) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 12.75 | Call | Currency Future | 946.0000 | 887.0000 | (6.237) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 833.0000 | 855.0000 | 2.641 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 211.0000 | 184.0000 | (12.796) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 19.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.45 | Call | Currency Future | 257.0000 | 227.0000 | (11.673) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 16.40 | Put | Currency Future | 2,956.0000 | 3,007.0000 | 1.725 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.40 | Put | Currency Future | 508.0000 | 519.0000 | 2.165 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 12.75 | Put | Currency Future | 224.0000 | 222.0000 | (0.893) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.30 | Put | Currency Future | 1,125.0000 | 1,150.0000 | 2.222 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.35 | Put | Currency Future | 1,161.0000 | 1,187.0000 | 2.239 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 16.40 | Call | Currency Future | 28.0000 | 22.0000 | (21.429) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.05 | Put | Currency Future | 943.0000 | 968.0000 | 2.651 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.40 | Call | Currency Future | 580.0000 | 534.0000 | (7.931) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.30 | Call | Currency Future | 297.0000 | 264.0000 | (11.111) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 13.60 | Put | Currency Future | 629.0000 | 644.0000 | 2.385 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2009/09/14 | 14.35 | Call | Currency Future | 283.0000 | 251.0000 | (11.307) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 11.90 | Put | Currency Future | 58.0000 | 54.0000 | (6.897) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 878.0000 | 819.0000 | (6.720) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,022.0000 | 2,064.0000 | 2.077 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 365.0000 | 332.0000 | (9.041) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 10.40 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 391.0000 | 356.0000 | (8.951) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 283.0000 | 251.0000 | (11.307) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 943.0000 | 968.0000 | 2.651 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 19.40 | Put | Currency Future | 5,928.0000 | 5,986.0000 | 0.978 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.05 | Call | Currency Future | 750.0000 | 696.0000 | (7.200) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.55 | Call | Currency Future | 520.0000 | 477.0000 | (8.269) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,389.0000 | 1,420.0000 | 2.232 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,161.0000 | 1,187.0000 | 2.239 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 326.0000 | 291.0000 | (10.736) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 9.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.45 | Put | Currency Future | 537.0000 | 549.0000 | 2.235 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.05 | Put | Currency Future | 328.0000 | 331.0000 | 0.915 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.55 | Put | Currency Future | 598.0000 | 612.0000 | 2.341 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 906.0000 | 929.0000 | 2.539 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 17.10 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.20 | Call | Currency Future | 671.0000 | 620.0000 | (7.601) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 94.0000 | 79.0000 | (15.957) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 1,235.0000 | 1,262.0000 | 2.186 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.45 | Call | Currency Future | 560.0000 | 514.0000 | (8.214) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 256.0000 | 254.0000 | (0.781) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,311.0000 | 1,340.0000 | 2.212 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 233.0000 | 205.0000 | (12.017) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 353.0000 | 321.0000 | (9.065) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,387.0000 | 2,433.0000 | 1.927 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,019.0000 | 1,041.0000 | 2.159 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.50 | Put | Currency Future | 567.0000 | 580.0000 | 2.293 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 2,112.0000 | 2,155.0000 | 2.036 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.25 | Call | Currency Future | 646.0000 | 597.0000 | (7.585) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 341.0000 | 306.0000 | (10.264) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 501.0000 | 459.0000 | (8.383) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,198.0000 | 1,224.0000 | 2.170 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 181.0000 | 157.0000 | (13.260) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.50 | Call | Currency Future | 539.0000 | 495.0000 | (8.163) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 19.65 | Put | Currency Future | 6,178.0000 | 6,236.0000 | 0.939 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 1,054.0000 | 1,077.0000 | 2.182 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 84.0000 | 70.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.25 | Put | Currency Future | 424.0000 | 433.0000 | 2.123 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.00 | Call | Currency Future | 378.0000 | 344.0000 | (8.995) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 869.0000 | 892.0000 | 2.647 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.70 | Call | Currency Future | 466.0000 | 426.0000 | (8.584) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,509.0000 | 1,542.0000 | 2.187 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,273.0000 | 1,301.0000 | 2.200 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.70 | Put | Currency Future | 694.0000 | 712.0000 | 2.594 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 845.0000 | 786.0000 | (6.982) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 17.90 | Put | Currency Future | 4,431.0000 | 4,488.0000 | 1.286 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 981.0000 | 1,006.0000 | 2.548 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.90 | Put | Currency Future | 273.0000 | 272.0000 | (0.366) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 311.0000 | 278.0000 | (10.611) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 233.0000 | 205.0000 | (12.017) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.40 | Put | Currency Future | 508.0000 | 519.0000 | 2.165 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 245.0000 | 216.0000 | (11.837) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,089.0000 | 1,113.0000 | 2.204 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.30 | Put | Currency Future | 451.0000 | 461.0000 | 2.217 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 270.0000 | 239.0000 | (11.481) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.30 | Call | Currency Future | 623.0000 | 576.0000 | (7.544) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 59.0000 | 48.0000 | (18.644) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.45 | Call | Currency Future | 1,168.0000 | 1,107.0000 | (5.223) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,311.0000 | 1,340.0000 | 2.212 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 762.0000 | 782.0000 | 2.625 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 580.0000 | 534.0000 | (7.931) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.45 | Put | Currency Future | 146.0000 | 143.0000 | (2.055) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 435.0000 | 397.0000 | (8.736) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.55 | Put | Currency Future | 170.0000 | 166.0000 | (2.353) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.55 | Call | Currency Future | 1,092.0000 | 1,031.0000 | (5.586) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 722.0000 | 669.0000 | (7.341) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 350.0000 | 355.0000 | 1.429 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 878.0000 | 819.0000 | (6.720) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 256.0000 | 254.0000 | (0.781) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.65 | Put | Currency Future | 661.0000 | 678.0000 | 2.572 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 483.0000 | 442.0000 | (8.489) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 601.0000 | 554.0000 | (7.820) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 479.0000 | 490.0000 | 2.296 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | | | Currency Future | 13.6730 | 13.6167 | (0.412) | 0.0000 | 0.0000 | 12,380 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.20 | Call | Currency Future | 315.0000 | 292.0000 | (7.302) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 1,003.0000 | 958.0000 | (4.487) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.20 | Call | Currency Future | 607.0000 | 573.0000 | (5.601) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.20 | Put | Currency Future | 1,842.0000 | 1,875.0000 | 1.792 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 753.0000 | 772.0000 | 2.523 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 731.0000 | 698.0000 | (4.514) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.20 | Put | Currency Future | 1,134.0000 | 1,157.0000 | 2.028 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.60 | Call | Currency Future | 236.0000 | 218.0000 | (7.627) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.10 | Put | Currency Future | 1,764.0000 | 1,797.0000 | 1.871 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 606.0000 | 624.0000 | 2.970 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.00 | Put | Currency Future | 1,688.0000 | 1,720.0000 | 1.896 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.60 | Call | Currency Future | 1,385.0000 | 1,335.0000 | (3.610) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 714.0000 | 681.0000 | (4.622) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.70 | Put | Currency Future | 1,469.0000 | 1,497.0000 | 1.906 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 767.0000 | 732.0000 | (4.563) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,072.0000 | 1,094.0000 | 2.052 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.10 | Call | Currency Future | 337.0000 | 314.0000 | (6.825) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 387.0000 | 361.0000 | (6.718) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.55 | Call | Currency Future | 846.0000 | 809.0000 | (4.374) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.20 | Put | Currency Future | 530.0000 | 541.0000 | 2.075 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 645.0000 | 610.0000 | (5.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.80 | Put | Currency Future | 1,540.0000 | 1,570.0000 | 1.948 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 634.0000 | 653.0000 | 2.997 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.75 | Put | Currency Future | 844.0000 | 866.0000 | 2.607 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,042.0000 | 1,063.0000 | 2.015 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.80 | Call | Currency Future | 413.0000 | 386.0000 | (6.538) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 786.0000 | 751.0000 | (4.453) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 472.0000 | 442.0000 | (6.356) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.80 | Put | Currency Future | 876.0000 | 898.0000 | 2.511 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 786.0000 | 751.0000 | (4.453) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.70 | Call | Currency Future | 442.0000 | 414.0000 | (6.335) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.80 | Call | Currency Future | 749.0000 | 715.0000 | (4.539) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,399.0000 | 1,426.0000 | 1.930 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.55 | Put | Currency Future | 723.0000 | 742.0000 | 2.628 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,072.0000 | 1,094.0000 | 2.052 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.80 | Put | Currency Future | 377.0000 | 384.0000 | 1.857 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.00 | Call | Currency Future | 361.0000 | 336.0000 | (6.925) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.15 | Put | Currency Future | 509.0000 | 520.0000 | 2.161 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 645.0000 | 610.0000 | (5.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.80 | Call | Currency Future | 204.0000 | 187.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 1,032.0000 | 986.0000 | (4.457) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 767.0000 | 732.0000 | (4.563) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 813.0000 | 834.0000 | 2.583 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 1,185.0000 | 1,137.0000 | (4.051) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 907.0000 | 870.0000 | (4.079) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.80 | Put | Currency Future | 2,331.0000 | 2,370.0000 | 1.673 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.50 | Call | Currency Future | 503.0000 | 473.0000 | (5.964) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,042.0000 | 1,063.0000 | 2.015 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 412.0000 | 420.0000 | 1.942 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.80 | Call | Currency Future | 1,250.0000 | 1,201.0000 | (3.920) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 941.0000 | 964.0000 | 2.444 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.60 | Put | Currency Future | 2,163.0000 | 2,201.0000 | 1.757 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 907.0000 | 870.0000 | (4.079) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.50 | Put | Currency Future | 1,330.0000 | 1,356.0000 | 1.955 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 17.30 | Call | Currency Future | 61.0000 | 54.0000 | (11.475) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.75 | Put | Currency Future | 844.0000 | 866.0000 | 2.607 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 11.30 | Put | Currency Future | 67.0000 | 67.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 665.0000 | 630.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 813.0000 | 834.0000 | 2.583 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 10.85 | Put | Currency Future | 33.0000 | 33.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.80 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.15 | Put | Currency Future | 1,803.0000 | 1,836.0000 | 1.830 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 826.0000 | 789.0000 | (4.479) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 929.0000 | 891.0000 | (4.090) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 665.0000 | 630.0000 | (5.263) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/12/14 | 12.60 | Put | Currency Future | 312.0000 | 318.0000 | 1.923 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 19.85 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 908.0000 | 931.0000 | 2.533 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.70 | Call | Currency Future | 1,316.0000 | 1,267.0000 | (3.723) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.10 | Call | Currency Future | 1,758.0000 | 1,705.0000 | (3.015) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.75 | Put | Currency Future | 1,504.0000 | 1,533.0000 | 1.928 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.85 | Call | Currency Future | 400.0000 | 373.0000 | (6.750) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 19.60 | Put | Currency Future | 5,934.0000 | 5,989.0000 | 0.927 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.80 | Call | Currency Future | 3,877.0000 | 3,821.0000 | (1.444) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.65 | Call | Currency Future | 456.0000 | 428.0000 | (6.140) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.95 | Call | Currency Future | 1,153.0000 | 1,106.0000 | (4.076) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.85 | Put | Currency Future | 1,577.0000 | 1,607.0000 | 1.902 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 489.0000 | 499.0000 | 2.045 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 7.85 | Call | Currency Future | 5,823.0000 | 5,767.0000 | (0.962) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 11.30 | Call | Currency Future | 2,440.0000 | 2,384.0000 | (2.295) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 1,364.0000 | 1,391.0000 | 1.979 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.95 | Put | Currency Future | 430.0000 | 439.0000 | 2.093 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 1,003.0000 | 958.0000 | (4.487) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 7.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 17.30 | Put | Currency Future | 3,688.0000 | 3,738.0000 | 1.356 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.55 | Call | Currency Future | 487.0000 | 457.0000 | (6.160) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 681.0000 | 649.0000 | (4.699) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 19.85 | Put | Currency Future | 6,183.0000 | 6,238.0000 | 0.890 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 8.30 | Call | Currency Future | 5,373.0000 | 5,317.0000 | (1.042) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 472.0000 | 442.0000 | (6.356) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 1,008.0000 | 1,033.0000 | 2.480 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 5,143.0000 | 5,197.0000 | 1.050 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,103.0000 | 1,125.0000 | 1.995 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,399.0000 | 1,426.0000 | 1.930 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 1,062.0000 | 1,015.0000 | (4.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 626.0000 | 592.0000 | (5.431) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,614.0000 | 1,644.0000 | 1.859 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 553.0000 | 521.0000 | (5.787) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.80 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.15 | Call | Currency Future | 326.0000 | 303.0000 | (7.055) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,614.0000 | 1,644.0000 | 1.859 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.75 | Call | Currency Future | 427.0000 | 400.0000 | (6.323) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.30 | Put | Currency Future | 1,198.0000 | 1,221.0000 | 1.920 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 387.0000 | 361.0000 | (6.718) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.35 | Call | Currency Future | 4,324.0000 | 4,268.0000 | (1.295) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 1,062.0000 | 1,015.0000 | (4.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 10.85 | Call | Currency Future | 2,856.0000 | 2,800.0000 | (1.961) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 1,433.0000 | 1,461.0000 | 1.954 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.30 | Call | Currency Future | 571.0000 | 538.0000 | (5.779) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 536.0000 | 505.0000 | (5.784) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 16.85 | Put | Currency Future | 3,266.0000 | 3,313.0000 | 1.439 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.25 | Put | Currency Future | 552.0000 | 568.0000 | 2.899 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.00 | Call | Currency Future | 1,122.0000 | 1,075.0000 | (4.189) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.35 | Call | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 20.30 | Put | Currency Future | 6,631.0000 | 6,686.0000 | 0.829 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.05 | Put | Currency Future | 469.0000 | 478.0000 | 1.919 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 806.0000 | 769.0000 | (4.591) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.35 | Put | Currency Future | 4,701.0000 | 4,754.0000 | 1.127 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 634.0000 | 653.0000 | 2.997 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.75 | Call | Currency Future | 1,283.0000 | 1,233.0000 | (3.897) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 714.0000 | 681.0000 | (4.622) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 16.85 | Call | Currency Future | 89.0000 | 80.0000 | (10.112) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.25 | Call | Currency Future | 589.0000 | 556.0000 | (5.603) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 7.60 | Call | Currency Future | 6,073.0000 | 6,017.0000 | (0.922) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.75 | Put | Currency Future | 360.0000 | 367.0000 | 1.944 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 783.0000 | 803.0000 | 2.554 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,263.0000 | 1,288.0000 | 1.979 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.35 | Put | Currency Future | 1,960.0000 | 1,995.0000 | 1.786 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.10 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.85 | Call | Currency Future | 1,217.0000 | 1,168.0000 | (4.026) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,230.0000 | 1,254.0000 | 1.951 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.35 | Call | Currency Future | 283.0000 | 262.0000 | (7.420) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.45 | Call | Currency Future | 519.0000 | 488.0000 | (5.973) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 18.10 | Put | Currency Future | 4,457.0000 | 4,510.0000 | 1.189 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 20.30 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.85 | Put | Currency Future | 394.0000 | 402.0000 | 2.030 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 489.0000 | 499.0000 | 2.045 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 941.0000 | 964.0000 | 2.444 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.35 | Put | Currency Future | 243.0000 | 247.0000 | 1.646 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 19.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.05 | Call | Currency Future | 1,092.0000 | 1,045.0000 | (4.304) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.20 | Put | Currency Future | 530.0000 | 541.0000 | 2.075 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.35 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.45 | Put | Currency Future | 1,296.0000 | 1,322.0000 | 2.006 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 16.60 | Put | Currency Future | 3,037.0000 | 3,082.0000 | 1.482 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.25 | Call | Currency Future | 975.0000 | 935.0000 | (4.103) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 806.0000 | 769.0000 | (4.591) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.35 | Call | Currency Future | 1,566.0000 | 1,514.0000 | (3.321) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 553.0000 | 521.0000 | (5.787) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 16.60 | Call | Currency Future | 110.0000 | 99.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 826.0000 | 789.0000 | (4.479) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.10 | Put | Currency Future | 185.0000 | 188.0000 | 1.622 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 783.0000 | 803.0000 | 2.554 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.00 | Put | Currency Future | 449.0000 | 458.0000 | 2.004 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.95 | Call | Currency Future | 697.0000 | 665.0000 | (4.591) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.45 | Put | Currency Future | 663.0000 | 682.0000 | 2.866 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,230.0000 | 1,254.0000 | 1.951 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.45 | Call | Currency Future | 886.0000 | 849.0000 | (4.176) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.30 | Put | Currency Future | 579.0000 | 596.0000 | 2.936 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 1,364.0000 | 1,391.0000 | 1.979 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 753.0000 | 772.0000 | 2.523 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,263.0000 | 1,288.0000 | 1.979 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.55 | Call | Currency Future | 487.0000 | 457.0000 | (6.160) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.25 | Put | Currency Future | 1,166.0000 | 1,189.0000 | 1.973 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,103.0000 | 1,125.0000 | 1.995 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 866.0000 | 829.0000 | (4.273) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.10 | Call | Currency Future | 4,574.0000 | 4,517.0000 | (1.246) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 10.60 | Put | Currency Future | 22.0000 | 22.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.95 | Put | Currency Future | 974.0000 | 998.0000 | 2.464 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.50 | Put | Currency Future | 693.0000 | 712.0000 | 2.742 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 10.60 | Call | Currency Future | 3,095.0000 | 3,038.0000 | (1.842) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 731.0000 | 698.0000 | (4.514) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 9.10 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 536.0000 | 505.0000 | (5.784) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 626.0000 | 592.0000 | (5.431) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 826.0000 | 789.0000 | (4.479) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.95 | Call | Currency Future | 374.0000 | 348.0000 | (6.952) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.95 | Put | Currency Future | 1,651.0000 | 1,682.0000 | 1.878 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.30 | Call | Currency Future | 952.0000 | 912.0000 | (4.202) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 908.0000 | 931.0000 | 2.533 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.05 | Put | Currency Future | 1,726.0000 | 1,758.0000 | 1.854 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 731.0000 | 698.0000 | (4.514) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 753.0000 | 772.0000 | 2.523 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 15.05 | Call | Currency Future | 349.0000 | 325.0000 | (6.877) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.15 | Put | Currency Future | 509.0000 | 520.0000 | 2.161 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 908.0000 | 931.0000 | 2.533 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.65 | Call | Currency Future | 456.0000 | 428.0000 | (6.140) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 1,032.0000 | 986.0000 | (4.457) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 1,433.0000 | 1,461.0000 | 1.954 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 929.0000 | 891.0000 | (4.090) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 1,185.0000 | 1,137.0000 | (4.051) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 412.0000 | 420.0000 | 1.942 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 606.0000 | 624.0000 | 2.970 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 12.70 | Put | Currency Future | 343.0000 | 350.0000 | 2.041 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 1,008.0000 | 1,033.0000 | 2.480 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 681.0000 | 649.0000 | (4.699) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | | | Currency Future | 13.8659 | 13.8100 | (0.403) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.60 | Call | Currency Future | 1,140.0000 | 1,078.0000 | (5.439) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.60 | Put | Currency Future | 874.0000 | 868.0000 | (0.686) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.75 | Put | Currency Future | 963.0000 | 958.0000 | (0.519) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.75 | Call | Currency Future | 1,078.0000 | 1,018.0000 | (5.566) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.55 | Call | Currency Future | 1,161.0000 | 1,099.0000 | (5.340) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.55 | Put | Currency Future | 845.0000 | 839.0000 | (0.710) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.85 | Call | Currency Future | 1,040.0000 | 980.0000 | (5.769) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.80 | Call | Currency Future | 1,059.0000 | 999.0000 | (5.666) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.65 | Call | Currency Future | 1,119.0000 | 1,058.0000 | (5.451) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/03/15 | 13.65 | Put | Currency Future | 903.0000 | 898.0000 | (0.554) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.85 | Put | Currency Future | 4,268.0000 | 4,298.0000 | 0.703 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.85 | Put | Currency Future | 492.0000 | 481.0000 | (2.236) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.80 | Put | Currency Future | 993.0000 | 989.0000 | (0.403) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.85 | Put | Currency Future | 3,369.0000 | 3,394.0000 | 0.742 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.85 | Put | Currency Future | 1,024.0000 | 1,020.0000 | (0.391) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.95 | Call | Currency Future | 703.0000 | 657.0000 | (6.543) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.50 | Call | Currency Future | 3,430.0000 | 3,370.0000 | (1.749) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.95 | Put | Currency Future | 1,787.0000 | 1,797.0000 | 0.560 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.50 | Put | Currency Future | 32.0000 | 31.0000 | (3.125) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.95 | Put | Currency Future | 536.0000 | 526.0000 | (1.866) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.95 | Call | Currency Future | 509.0000 | 473.0000 | (7.073) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.95 | Put | Currency Future | 1,086.0000 | 1,084.0000 | (0.184) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.95 | Call | Currency Future | 373.0000 | 343.0000 | (8.043) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.95 | Call | Currency Future | 1,002.0000 | 944.0000 | (5.788) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.95 | Put | Currency Future | 3,457.0000 | 3,483.0000 | 0.752 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.95 | Put | Currency Future | 2,593.0000 | 2,613.0000 | 0.771 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.95 | Call | Currency Future | 272.0000 | 247.0000 | (9.191) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.50 | Call | Currency Future | 4,398.0000 | 4,341.0000 | (1.296) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.95 | Call | Currency Future | 1,452.0000 | 1,386.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.95 | Call | Currency Future | 2,136.0000 | 2,068.0000 | (3.184) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.65 | Call | Currency Future | 779.0000 | 730.0000 | (6.290) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.65 | Put | Currency Future | 1,563.0000 | 1,570.0000 | 0.448 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.65 | Put | Currency Future | 2,344.0000 | 2,361.0000 | 0.725 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.95 | Put | Currency Future | 221.0000 | 208.0000 | (5.882) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.65 | Put | Currency Future | 4,085.0000 | 4,116.0000 | 0.759 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.95 | Call | Currency Future | 3,968.0000 | 3,909.0000 | (1.487) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.65 | Call | Currency Future | 559.0000 | 521.0000 | (6.798) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.70 | Call | Currency Future | 1,098.0000 | 1,038.0000 | (5.464) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.95 | Call | Currency Future | 2,998.0000 | 2,939.0000 | (1.968) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.65 | Call | Currency Future | 301.0000 | 276.0000 | (8.306) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.95 | Put | Currency Future | 82.0000 | 79.0000 | (3.659) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.65 | Call | Currency Future | 409.0000 | 377.0000 | (7.824) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.95 | Put | Currency Future | 53.0000 | 49.0000 | (7.547) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.65 | Put | Currency Future | 3,193.0000 | 3,217.0000 | 0.752 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.85 | Call | Currency Future | 284.0000 | 258.0000 | (9.155) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/03/15 | 12.65 | Put | Currency Future | 419.0000 | 405.0000 | (3.341) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.65 | Call | Currency Future | 3,284.0000 | 3,223.0000 | (1.857) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.85 | Call | Currency Future | 3,089.0000 | 3,031.0000 | (1.878) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.65 | Put | Currency Future | 166.0000 | 154.0000 | (7.229) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.85 | Put | Currency Future | 199.0000 | 187.0000 | (6.030) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.65 | Call | Currency Future | 4,255.0000 | 4,198.0000 | (1.340) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.85 | Call | Currency Future | 1,508.0000 | 1,441.0000 | (4.443) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.65 | Call | Currency Future | 2,381.0000 | 2,314.0000 | (2.814) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 932.0000 | 928.0000 | (0.429) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.95 | Put | Currency Future | 4,356.0000 | 4,387.0000 | 0.712 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.65 | Put | Currency Future | 68.0000 | 63.0000 | (7.353) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.85 | Put | Currency Future | 51.0000 | 47.0000 | (7.843) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.50 | Call | Currency Future | 2,509.0000 | 2,444.0000 | (2.591) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.85 | Call | Currency Future | 4,067.0000 | 4,007.0000 | (1.475) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.85 | Call | Currency Future | 2,215.0000 | 2,147.0000 | (3.070) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.50 | Put | Currency Future | 64.0000 | 60.0000 | (6.250) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.85 | Put | Currency Future | 73.0000 | 71.0000 | (2.740) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.65 | Put | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.85 | Put | Currency Future | 1,711.0000 | 1,720.0000 | 0.526 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.50 | Call | Currency Future | 1,183.0000 | 1,120.0000 | (5.325) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.85 | Call | Currency Future | 526.0000 | 489.0000 | (7.034) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.75 | Put | Currency Future | 4,177.0000 | 4,208.0000 | 0.742 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.85 | Put | Currency Future | 2,510.0000 | 2,529.0000 | 0.757 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.65 | Call | Currency Future | 1,635.0000 | 1,565.0000 | (4.281) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 13.50 | Put | Currency Future | 817.0000 | 810.0000 | (0.857) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.85 | Call | Currency Future | 385.0000 | 354.0000 | (8.052) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.75 | Call | Currency Future | 293.0000 | 268.0000 | (8.532) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.85 | Call | Currency Future | 727.0000 | 680.0000 | (6.465) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.75 | Put | Currency Future | 2,426.0000 | 2,445.0000 | 0.783 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.75 | Call | Currency Future | 396.0000 | 366.0000 | (7.576) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.55 | Call | Currency Future | 577.0000 | 538.0000 | (6.759) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.55 | Put | Currency Future | 2,261.0000 | 2,278.0000 | 0.752 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.55 | Call | Currency Future | 421.0000 | 389.0000 | (7.601) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.55 | Put | Currency Future | 3,105.0000 | 3,129.0000 | 0.773 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.75 | Put | Currency Future | 3,281.0000 | 3,306.0000 | 0.762 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.55 | Put | Currency Future | 1,491.0000 | 1,496.0000 | 0.335 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/03/15 | 11.80 | Call | Currency Future | 2,256.0000 | 2,186.0000 | (3.103) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.55 | Call | Currency Future | 807.0000 | 756.0000 | (6.320) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.55 | Put | Currency Future | 386.0000 | 372.0000 | (3.627) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.80 | Call | Currency Future | 740.0000 | 692.0000 | (6.486) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.55 | Call | Currency Future | 1,702.0000 | 1,632.0000 | (4.113) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.80 | Call | Currency Future | 534.0000 | 497.0000 | (6.929) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.55 | Call | Currency Future | 4,351.0000 | 4,293.0000 | (1.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.80 | Call | Currency Future | 391.0000 | 360.0000 | (7.928) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.55 | Put | Currency Future | 35.0000 | 33.0000 | (5.714) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.80 | Put | Currency Future | 2,468.0000 | 2,487.0000 | 0.770 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.55 | Put | Currency Future | 3,994.0000 | 4,024.0000 | 0.751 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.80 | Put | Currency Future | 473.0000 | 459.0000 | (2.960) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.55 | Call | Currency Future | 3,382.0000 | 3,321.0000 | (1.804) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.80 | Call | Currency Future | 1,539.0000 | 1,469.0000 | (4.548) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.55 | Call | Currency Future | 2,467.0000 | 2,401.0000 | (2.675) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.80 | Put | Currency Future | 190.0000 | 176.0000 | (7.368) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.55 | Put | Currency Future | 151.0000 | 141.0000 | (6.623) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.55 | Put | Currency Future | 66.0000 | 61.0000 | (7.576) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.80 | Call | Currency Future | 4,114.0000 | 4,056.0000 | (1.410) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.75 | Call | Currency Future | 4,161.0000 | 4,103.0000 | (1.394) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.80 | Put | Currency Future | 48.0000 | 46.0000 | (4.167) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.55 | Call | Currency Future | 310.0000 | 284.0000 | (8.387) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.80 | Call | Currency Future | 3,138.0000 | 3,077.0000 | (1.944) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.75 | Call | Currency Future | 3,187.0000 | 3,126.0000 | (1.914) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.80 | Put | Currency Future | 72.0000 | 67.0000 | (6.944) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.75 | Call | Currency Future | 753.0000 | 704.0000 | (6.507) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.80 | Put | Currency Future | 3,325.0000 | 3,350.0000 | 0.752 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.75 | Call | Currency Future | 542.0000 | 505.0000 | (6.827) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.80 | Call | Currency Future | 288.0000 | 264.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.75 | Put | Currency Future | 45.0000 | 43.0000 | (4.444) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.80 | Put | Currency Future | 1,674.0000 | 1,682.0000 | 0.478 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.75 | Put | Currency Future | 455.0000 | 440.0000 | (3.297) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.80 | Put | Currency Future | 4,222.0000 | 4,254.0000 | 0.758 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.75 | Put | Currency Future | 1,637.0000 | 1,644.0000 | 0.428 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.75 | Put | Currency Future | 182.0000 | 169.0000 | (7.143) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.75 | Put | Currency Future | 71.0000 | 66.0000 | (7.042) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/03/15 | 11.75 | Call | Currency Future | 2,298.0000 | 2,229.0000 | (3.003) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.75 | Call | Currency Future | 1,570.0000 | 1,500.0000 | (4.459) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.50 | Put | Currency Future | 144.0000 | 134.0000 | (6.944) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.60 | Call | Currency Future | 306.0000 | 280.0000 | (8.497) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.60 | Put | Currency Future | 4,040.0000 | 4,070.0000 | 0.743 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.70 | Call | Currency Future | 766.0000 | 717.0000 | (6.397) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.70 | Put | Currency Future | 437.0000 | 423.0000 | (3.204) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.70 | Call | Currency Future | 1,603.0000 | 1,533.0000 | (4.367) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.70 | Put | Currency Future | 1,600.0000 | 1,607.0000 | 0.438 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.70 | Put | Currency Future | 173.0000 | 161.0000 | (6.936) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.70 | Call | Currency Future | 551.0000 | 513.0000 | (6.897) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.70 | Call | Currency Future | 402.0000 | 371.0000 | (7.711) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.70 | Put | Currency Future | 4,131.0000 | 4,162.0000 | 0.750 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.70 | Call | Currency Future | 297.0000 | 272.0000 | (8.418) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.70 | Put | Currency Future | 3,237.0000 | 3,261.0000 | 0.741 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.70 | Put | Currency Future | 2,385.0000 | 2,403.0000 | 0.755 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.70 | Call | Currency Future | 2,339.0000 | 2,271.0000 | (2.907) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.70 | Put | Currency Future | 69.0000 | 65.0000 | (5.797) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.70 | Call | Currency Future | 3,235.0000 | 3,175.0000 | (1.855) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.70 | Put | Currency Future | 42.0000 | 40.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.60 | Put | Currency Future | 3,149.0000 | 3,173.0000 | 0.762 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.70 | Call | Currency Future | 4,208.0000 | 4,150.0000 | (1.378) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.60 | Call | Currency Future | 415.0000 | 383.0000 | (7.711) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.60 | Call | Currency Future | 568.0000 | 529.0000 | (6.866) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.60 | Put | Currency Future | 2,302.0000 | 2,319.0000 | 0.738 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.50 | Call | Currency Future | 315.0000 | 289.0000 | (8.254) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.50 | Call | Currency Future | 822.0000 | 770.0000 | (6.326) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.50 | Put | Currency Future | 370.0000 | 355.0000 | (4.054) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.50 | Call | Currency Future | 1,735.0000 | 1,665.0000 | (4.035) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 17.50 | Put | Currency Future | 3,949.0000 | 3,979.0000 | 0.760 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.50 | Put | Currency Future | 1,456.0000 | 1,460.0000 | 0.275 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.50 | Put | Currency Future | 2,221.0000 | 2,237.0000 | 0.720 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 15.50 | Call | Currency Future | 587.0000 | 547.0000 | (6.814) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.50 | Put | Currency Future | 3,062.0000 | 3,085.0000 | 0.751 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 16.50 | Call | Currency Future | 428.0000 | 395.0000 | (7.710) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.60 | Call | Currency Future | 4,303.0000 | 4,245.0000 | (1.348) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/03/15 | 10.60 | Put | Currency Future | 67.0000 | 62.0000 | (7.463) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 10.60 | Call | Currency Future | 3,333.0000 | 3,272.0000 | (1.830) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.60 | Put | Currency Future | 158.0000 | 147.0000 | (6.962) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.60 | Put | Currency Future | 1,527.0000 | 1,533.0000 | 0.393 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 14.60 | Call | Currency Future | 793.0000 | 743.0000 | (6.305) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 11.60 | Call | Currency Future | 2,424.0000 | 2,357.0000 | (2.764) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.60 | Put | Currency Future | 402.0000 | 388.0000 | (3.483) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 12.60 | Call | Currency Future | 1,668.0000 | 1,598.0000 | (4.197) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/03/15 | 9.60 | Put | Currency Future | 37.0000 | 35.0000 | (5.405) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | | | Currency Future | 14.0575 | 14.0048 | (0.375) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.00 | Call | Currency Future | 2,336.0000 | 2,285.0000 | (2.183) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.30 | Put | Currency Future | 2,864.0000 | 2,900.0000 | 1.257 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.50 | Put | Currency Future | 3,034.0000 | 3,071.0000 | 1.220 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 8.15 | Call | Currency Future | 5,912.0000 | 5,859.0000 | (0.896) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.40 | Put | Currency Future | 387.0000 | 392.0000 | 1.292 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 19.10 | Put | Currency Future | 5,329.0000 | 5,370.0000 | 0.769 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.00 | Put | Currency Future | 120.0000 | 118.0000 | (1.667) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.50 | Call | Currency Future | 592.0000 | 576.0000 | (2.703) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.15 | Put | Currency Future | 136.0000 | 136.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.40 | Call | Currency Future | 790.0000 | 769.0000 | (2.658) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 19.10 | Call | Currency Future | 287.0000 | 275.0000 | (4.181) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.80 | Put | Currency Future | 1,021.0000 | 1,041.0000 | 1.959 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.00 | Put | Currency Future | 279.0000 | 280.0000 | 0.358 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.30 | Call | Currency Future | 622.0000 | 605.0000 | (2.733) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.65 | Call | Currency Future | 4,448.0000 | 4,396.0000 | (1.169) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.40 | Put | Currency Future | 2,133.0000 | 2,164.0000 | 1.453 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 20.60 | Call | Currency Future | 166.0000 | 158.0000 | (4.819) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.80 | Call | Currency Future | 1,279.0000 | 1,246.0000 | (2.580) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.50 | Put | Currency Future | 4,796.0000 | 4,837.0000 | 0.855 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.35 | Call | Currency Future | 367.0000 | 354.0000 | (3.542) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.65 | Call | Currency Future | 337.0000 | 324.0000 | (3.858) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.90 | Call | Currency Future | 3,271.0000 | 3,216.0000 | (1.681) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.60 | Put | Currency Future | 3,986.0000 | 4,025.0000 | 0.978 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.00 | Put | Currency Future | 598.0000 | 608.0000 | 1.672 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.35 | Put | Currency Future | 3,766.0000 | 3,803.0000 | 0.982 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R 2010/06/14 | 17.15 | Put | Currency Future | 3,591.0000 | 3,628.0000 | 1.030 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 16.90 | Call | Currency Future | 532.0000 | 516.0000 | (3.008) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 13.00 | Call | Currency Future | 1,655.0000 | 1,612.0000 | (2.598) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 17.35 | Call | Currency Future | 473.0000 | 458.0000 | (3.171) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 18.65 | Put | Currency Future | 4,929.0000 | 4,969.0000 | 0.812 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 10.90 | Put | Currency Future | 113.0000 | 111.0000 | (1.770) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 20.60 | Put | Currency Future | 6,708.0000 | 6,753.0000 | 0.671 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 20.15 | Put | Currency Future | 6,288.0000 | 6,332.0000 | 0.700 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 9.40 | Put | Currency Future | 30.0000 | 30.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 18.50 | Call | Currency Future | 353.0000 | 341.0000 | (3.399) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 16.35 | Put | Currency Future | 2,907.0000 | 2,943.0000 | 1.238 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 15.50 | Call | Currency Future | 768.0000 | 747.0000 | (2.734) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 20.15 | Call | Currency Future | 196.0000 | 187.0000 | (4.592) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 12.40 | Call | Currency Future | 2,044.0000 | 1,997.0000 | (2.299) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 11.00 | Call | Currency Future | 3,178.0000 | 3,123.0000 | (1.731) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 8.15 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 12.30 | Call | Currency Future | 2,115.0000 | 2,067.0000 | (2.270) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 17.15 | Call | Currency Future | 498.0000 | 483.0000 | (3.012) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 18.40 | Call | Currency Future | 362.0000 | 350.0000 | (3.315) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 17.60 | Call | Currency Future | 444.0000 | 429.0000 | (3.378) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 13.45 | Put | Currency Future | 821.0000 | 838.0000 | 2.071 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 13.70 | Call | Currency Future | 1,320.0000 | 1,286.0000 | (2.576) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 10.00 | Call | Currency Future | 4,119.0000 | 4,067.0000 | (1.262) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 14.50 | Put | Currency Future | 1,472.0000 | 1,496.0000 | 1.630 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 15.65 | Call | Currency Future | 737.0000 | 717.0000 | (2.714) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 16.10 | Call | Currency Future | 654.0000 | 637.0000 | (2.599) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 13.45 | Call | Currency Future | 1,429.0000 | 1,393.0000 | (2.519) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 12.70 | Put | Currency Future | 485.0000 | 493.0000 | 1.649 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 15.50 | Put | Currency Future | 2,211.0000 | 2,243.0000 | 1.447 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 9.65 | Put | Currency Future | 41.0000 | 41.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 13.90 | Put | Currency Future | 1,082.0000 | 1,102.0000 | 1.848 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 10.00 | Put | Currency Future | 62.0000 | 62.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 12.50 | Put | Currency Future | 418.0000 | 424.0000 | 1.435 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 15.65 | Put | Currency Future | 2,330.0000 | 2,362.0000 | 1.373 | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 9.40 | Call | Currency Future | 4,687.0000 | 4,635.0000 | (1.109) | 0 | 0 | 0 |
| 15/06/2009 | £ / R 2010/06/14 | 11.70 | Put | Currency Future | 220.0000 | 220.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 11.15 | Call | Currency Future | 3,044.0000 | 2,991.0000 | (1.741) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.70 | Call | Currency Future | 2,577.0000 | 2,525.0000 | (2.018) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.65 | Put | Currency Future | 468.0000 | 475.0000 | 1.496 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 19.90 | Put | Currency Future | 6,057.0000 | 6,100.0000 | 0.710 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.70 | Put | Currency Future | 100.0000 | 98.0000 | (2.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.50 | Call | Currency Future | 1,029.0000 | 1,001.0000 | (2.721) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.65 | Call | Currency Future | 1,875.0000 | 1,830.0000 | (2.400) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.90 | Put | Currency Future | 3,374.0000 | 3,411.0000 | 1.097 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.20 | Call | Currency Future | 836.0000 | 813.0000 | (2.751) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.40 | Put | Currency Future | 4,705.0000 | 4,745.0000 | 0.850 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.70 | Put | Currency Future | 962.0000 | 981.0000 | 1.975 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 19.90 | Call | Currency Future | 215.0000 | 205.0000 | (4.651) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.70 | Call | Currency Future | 3,457.0000 | 3,403.0000 | (1.562) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 7.90 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.10 | Put | Currency Future | 2,697.0000 | 2,732.0000 | 1.298 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.20 | Put | Currency Future | 3,634.0000 | 3,672.0000 | 1.046 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.50 | Put | Currency Future | 849.0000 | 866.0000 | 2.002 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 1,239.0000 | 1,207.0000 | (2.583) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.20 | Put | Currency Future | 1,979.0000 | 2,009.0000 | 1.516 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.85 | Call | Currency Future | 2,456.0000 | 2,404.0000 | (2.117) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.50 | Call | Currency Future | 1,406.0000 | 1,371.0000 | (2.489) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.70 | Call | Currency Future | 1,843.0000 | 1,797.0000 | (2.496) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.30 | Put | Currency Future | 357.0000 | 362.0000 | 1.401 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.50 | Put | Currency Future | 34.0000 | 34.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.20 | Call | Currency Future | 381.0000 | 368.0000 | (3.412) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.75 | Call | Currency Future | 1,299.0000 | 1,266.0000 | (2.540) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.35 | Put | Currency Future | 4,659.0000 | 4,699.0000 | 0.859 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.50 | Put | Currency Future | 88.0000 | 86.0000 | (2.273) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.85 | Call | Currency Future | 4,259.0000 | 4,207.0000 | (1.221) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.80 | Call | Currency Future | 1,779.0000 | 1,734.0000 | (2.530) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.50 | Call | Currency Future | 2,743.0000 | 2,691.0000 | (1.896) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.85 | Put | Currency Future | 52.0000 | 52.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.35 | Call | Currency Future | 1,475.0000 | 1,438.0000 | (2.508) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.75 | Put | Currency Future | 992.0000 | 1,011.0000 | 1.915 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.35 | Call | Currency Future | 801.0000 | 779.0000 | (2.747) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.50 | Put | Currency Future | 186.0000 | 186.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 17.20 | Call | Currency Future | 492.0000 | 476.0000 | (3.252) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.35 | Put | Currency Future | 768.0000 | 784.0000 | 2.083 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.85 | Put | Currency Future | 540.0000 | 548.0000 | 1.481 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.50 | Call | Currency Future | 4,591.0000 | 4,539.0000 | (1.133) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.85 | Put | Currency Future | 110.0000 | 108.0000 | (1.818) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.60 | Put | Currency Future | 1,541.0000 | 1,566.0000 | 1.622 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.85 | Call | Currency Future | 1,747.0000 | 1,703.0000 | (2.519) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.50 | Call | Currency Future | 3,645.0000 | 3,591.0000 | (1.481) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.60 | Put | Currency Future | 202.0000 | 203.0000 | 0.495 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.85 | Call | Currency Future | 3,317.0000 | 3,262.0000 | (1.658) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.35 | Put | Currency Future | 1,370.0000 | 1,394.0000 | 1.752 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.35 | Put | Currency Future | 2,094.0000 | 2,125.0000 | 1.480 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.50 | Call | Currency Future | 1,976.0000 | 1,929.0000 | (2.379) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.10 | Call | Currency Future | 1,599.0000 | 1,560.0000 | (2.439) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.20 | Put | Currency Future | 2,780.0000 | 2,816.0000 | 1.295 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.35 | Call | Currency Future | 1,078.0000 | 1,048.0000 | (2.783) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.35 | Call | Currency Future | 614.0000 | 597.0000 | (2.769) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.20 | Put | Currency Future | 4,523.0000 | 4,563.0000 | 0.884 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.30 | Put | Currency Future | 4,614.0000 | 4,654.0000 | 0.867 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.60 | Call | Currency Future | 2,660.0000 | 2,608.0000 | (1.955) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.20 | Put | Currency Future | 1,979.0000 | 2,009.0000 | 1.516 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.30 | Call | Currency Future | 479.0000 | 464.0000 | (3.132) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.10 | Put | Currency Future | 68.0000 | 67.0000 | (1.471) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.70 | Put | Currency Future | 100.0000 | 98.0000 | (2.000) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.10 | Call | Currency Future | 1,165.0000 | 1,134.0000 | (2.661) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.60 | Call | Currency Future | 998.0000 | 971.0000 | (2.705) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.30 | Put | Currency Future | 3,722.0000 | 3,759.0000 | 0.994 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.10 | Put | Currency Future | 642.0000 | 656.0000 | 2.181 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.20 | Call | Currency Future | 638.0000 | 620.0000 | (2.821) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.85 | Put | Currency Future | 1,051.0000 | 1,071.0000 | 1.903 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.30 | Call | Currency Future | 371.0000 | 359.0000 | (3.235) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 8.60 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.70 | Call | Currency Future | 3,457.0000 | 3,403.0000 | (1.562) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.15 | Put | Currency Future | 1,239.0000 | 1,261.0000 | 1.776 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.35 | Put | Currency Future | 372.0000 | 377.0000 | 1.344 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.70 | Call | Currency Future | 4,401.0000 | 4,349.0000 | (1.182) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 12.35 | Call | Currency Future | 2,079.0000 | 2,032.0000 | (2.261) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.70 | Put | Currency Future | 43.0000 | 44.0000 | 2.326 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.90 | Put | Currency Future | 55.0000 | 56.0000 | 1.818 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 8.60 | Call | Currency Future | 5,467.0000 | 5,414.0000 | (0.969) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.70 | Call | Currency Future | 2,577.0000 | 2,525.0000 | (2.018) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.15 | Call | Currency Future | 1,147.0000 | 1,116.0000 | (2.703) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.90 | Put | Currency Future | 559.0000 | 568.0000 | 1.610 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.30 | Put | Currency Future | 2,055.0000 | 2,086.0000 | 1.509 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.10 | Call | Currency Future | 4,025.0000 | 3,971.0000 | (1.342) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.85 | Put | Currency Future | 248.0000 | 249.0000 | 0.403 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.90 | Call | Currency Future | 2,416.0000 | 2,364.0000 | (2.152) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.30 | Put | Currency Future | 1,337.0000 | 1,360.0000 | 1.720 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.05 | Call | Currency Future | 1,183.0000 | 1,152.0000 | (2.620) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.70 | Put | Currency Future | 220.0000 | 220.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.90 | Put | Currency Future | 258.0000 | 259.0000 | 0.388 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.30 | Call | Currency Future | 1,094.0000 | 1,065.0000 | (2.651) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.05 | Put | Currency Future | 1,176.0000 | 1,197.0000 | 1.786 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.20 | Call | Currency Future | 836.0000 | 813.0000 | (2.751) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.10 | Put | Currency Future | 1,207.0000 | 1,229.0000 | 1.823 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.90 | Call | Currency Future | 1,716.0000 | 1,672.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.30 | Put | Currency Future | 742.0000 | 757.0000 | 2.022 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.70 | Put | Currency Future | 485.0000 | 493.0000 | 1.649 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.25 | Call | Currency Future | 1,524.0000 | 1,486.0000 | (2.493) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.30 | Call | Currency Future | 1,499.0000 | 1,462.0000 | (2.468) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.75 | Put | Currency Future | 4,119.0000 | 4,158.0000 | 0.947 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.70 | Call | Currency Future | 1,843.0000 | 1,797.0000 | (2.496) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.25 | Put | Currency Future | 716.0000 | 731.0000 | 2.095 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.85 | Call | Currency Future | 1,259.0000 | 1,226.0000 | (2.621) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.90 | Call | Currency Future | 4,213.0000 | 4,160.0000 | (1.258) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.80 | Put | Currency Future | 521.0000 | 529.0000 | 1.536 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.75 | Put | Currency Future | 1,647.0000 | 1,673.0000 | 1.579 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.15 | Put | Currency Future | 666.0000 | 680.0000 | 2.102 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.75 | Put | Currency Future | 103.0000 | 101.0000 | (1.942) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.30 | Call | Currency Future | 813.0000 | 791.0000 | (2.706) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.65 | Call | Currency Future | 438.0000 | 424.0000 | (3.196) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.25 | Call | Currency Future | 376.0000 | 363.0000 | (3.457) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 17.65 | Put | Currency Future | 4,031.0000 | 4,069.0000 | 0.943 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.00 | Put | Currency Future | 4,343.0000 | 4,382.0000 | 0.898 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.00 | Call | Currency Future | 400.0000 | 387.0000 | (3.250) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 7.90 | Call | Currency Future | 6,160.0000 | 6,107.0000 | (0.860) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.25 | Put | Currency Future | 4,568.0000 | 4,608.0000 | 0.876 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.00 | Put | Currency Future | 3,461.0000 | 3,497.0000 | 1.040 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.00 | Put | Currency Future | 2,614.0000 | 2,648.0000 | 1.301 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.65 | Put | Currency Future | 3,161.0000 | 3,197.0000 | 1.139 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.00 | Call | Currency Future | 886.0000 | 862.0000 | (2.709) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.00 | Put | Currency Future | 1,829.0000 | 1,857.0000 | 1.531 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.75 | Put | Currency Future | 3,246.0000 | 3,283.0000 | 1.140 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.00 | Call | Currency Future | 672.0000 | 653.0000 | (2.827) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.40 | Put | Currency Future | 3,810.0000 | 3,848.0000 | 0.997 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.00 | Call | Currency Future | 518.0000 | 502.0000 | (3.089) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.00 | Put | Currency Future | 1,144.0000 | 1,165.0000 | 1.836 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.75 | Call | Currency Future | 4,354.0000 | 4,301.0000 | (1.217) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.00 | Call | Currency Future | 1,202.0000 | 1,170.0000 | (2.662) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.40 | Call | Currency Future | 467.0000 | 452.0000 | (3.212) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.15 | Call | Currency Future | 1,574.0000 | 1,535.0000 | (2.478) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 1,239.0000 | 1,207.0000 | (2.583) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.75 | Call | Currency Future | 3,410.0000 | 3,356.0000 | (1.584) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.15 | Call | Currency Future | 2,223.0000 | 2,174.0000 | (2.204) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.75 | Call | Currency Future | 427.0000 | 413.0000 | (3.279) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.15 | Call | Currency Future | 3,977.0000 | 3,924.0000 | (1.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,082.0000 | 1,102.0000 | 1.848 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.75 | Put | Currency Future | 229.0000 | 230.0000 | 0.437 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.15 | Put | Currency Future | 316.0000 | 319.0000 | 0.949 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 1,113.0000 | 1,134.0000 | 1.887 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.75 | Call | Currency Future | 2,536.0000 | 2,485.0000 | (2.011) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.15 | Put | Currency Future | 70.0000 | 69.0000 | (1.429) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.40 | Put | Currency Future | 2,949.0000 | 2,985.0000 | 1.221 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.75 | Put | Currency Future | 503.0000 | 511.0000 | 1.590 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.65 | Call | Currency Future | 569.0000 | 552.0000 | (2.988) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.40 | Call | Currency Future | 606.0000 | 590.0000 | (2.640) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.40 | Call | Currency Future | 1,452.0000 | 1,415.0000 | (2.548) | 0 | 0 | 12,179 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.50 | Call | Currency Future | 456.0000 | 441.0000 | (3.289) | 0 | 0 | 12,179 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 15.25 | Call | Currency Future | 824.0000 | 802.0000 | (2.670) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 1,220.0000 | 1,189.0000 | (2.541) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.75 | Call | Currency Future | 1,811.0000 | 1,766.0000 | (2.485) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.25 | Call | Currency Future | 630.0000 | 613.0000 | (2.698) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.70 | Put | Currency Future | 962.0000 | 981.0000 | 1.975 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.25 | Put | Currency Future | 3,678.0000 | 3,715.0000 | 1.006 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.50 | Put | Currency Future | 3,898.0000 | 3,936.0000 | 0.975 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.25 | Put | Currency Future | 2,017.0000 | 2,047.0000 | 1.487 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.40 | Put | Currency Future | 794.0000 | 811.0000 | 2.141 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.25 | Call | Currency Future | 485.0000 | 470.0000 | (3.093) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.70 | Call | Currency Future | 1,320.0000 | 1,286.0000 | (2.576) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.75 | Put | Currency Future | 46.0000 | 46.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.25 | Put | Currency Future | 2,822.0000 | 2,858.0000 | 1.276 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.40 | Put | Currency Future | 1,404.0000 | 1,428.0000 | 1.709 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.40 | Call | Currency Future | 3,740.0000 | 3,686.0000 | (1.444) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.40 | Put | Currency Future | 82.0000 | 81.0000 | (1.220) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.40 | Call | Currency Future | 2,828.0000 | 2,775.0000 | (1.874) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.40 | Call | Currency Future | 1,061.0000 | 1,032.0000 | (2.733) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.40 | Put | Currency Future | 171.0000 | 171.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.35 | Put | Currency Future | 163.0000 | 163.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.35 | Call | Currency Future | 4,735.0000 | 4,683.0000 | (1.098) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.35 | Put | Currency Future | 28.0000 | 28.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.35 | Call | Currency Future | 3,787.0000 | 3,733.0000 | (1.426) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.55 | Call | Currency Future | 450.0000 | 435.0000 | (3.333) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.55 | Put | Currency Future | 3,942.0000 | 3,980.0000 | 0.964 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 14.75 | Call | Currency Future | 954.0000 | 928.0000 | (2.725) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.75 | Call | Currency Future | 554.0000 | 537.0000 | (3.069) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.75 | Put | Currency Future | 2,410.0000 | 2,443.0000 | 1.369 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.75 | Call | Currency Future | 718.0000 | 698.0000 | (2.786) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.35 | Put | Currency Future | 80.0000 | 78.0000 | (2.500) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.35 | Call | Currency Future | 2,871.0000 | 2,818.0000 | (1.846) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.05 | Call | Currency Future | 4,073.0000 | 4,019.0000 | (1.326) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.05 | Put | Currency Future | 65.0000 | 64.0000 | (1.538) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.05 | Call | Currency Future | 3,132.0000 | 3,079.0000 | (1.692) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.05 | Put | Currency Future | 124.0000 | 124.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.05 | Call | Currency Future | 2,297.0000 | 2,248.0000 | (2.133) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | £ / R | 2010/06/14 | 13.05 | Put | Currency Future | 618.0000 | 631.0000 | 2.104 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 13.05 | Call | Currency Future | 1,625.0000 | 1,586.0000 | (2.400) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.05 | Put | Currency Future | 290.0000 | 293.0000 | 1.034 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.55 | Call | Currency Future | 758.0000 | 737.0000 | (2.770) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.55 | Put | Currency Future | 2,250.0000 | 2,282.0000 | 1.422 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.55 | Call | Currency Future | 585.0000 | 568.0000 | (2.906) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.55 | Put | Currency Future | 3,077.0000 | 3,113.0000 | 1.170 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.55 | Call | Currency Future | 349.0000 | 335.0000 | (4.011) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.55 | Put | Currency Future | 4,842.0000 | 4,881.0000 | 0.805 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.95 | Call | Currency Future | 3,224.0000 | 3,169.0000 | (1.706) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.95 | Put | Currency Future | 58.0000 | 59.0000 | 1.724 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 9.95 | Call | Currency Future | 4,166.0000 | 4,114.0000 | (1.248) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.95 | Put | Currency Future | 268.0000 | 270.0000 | 0.746 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 11.95 | Call | Currency Future | 2,376.0000 | 2,324.0000 | (2.189) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.95 | Put | Currency Future | 578.0000 | 587.0000 | 1.557 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 12.95 | Call | Currency Future | 1,686.0000 | 1,642.0000 | (2.610) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.45 | Call | Currency Future | 779.0000 | 758.0000 | (2.696) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 15.45 | Put | Currency Future | 2,172.0000 | 2,203.0000 | 1.427 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 10.95 | Put | Currency Future | 117.0000 | 115.0000 | (1.709) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.45 | Put | Currency Future | 3,854.0000 | 3,892.0000 | 0.986 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 17.45 | Call | Currency Future | 461.0000 | 447.0000 | (3.037) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.45 | Call | Currency Future | 358.0000 | 346.0000 | (3.352) | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 18.45 | Put | Currency Future | 4,750.0000 | 4,791.0000 | 0.863 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.45 | Put | Currency Future | 2,992.0000 | 3,028.0000 | 1.203 | 0 | 0 | 0 |
| 15/06/2009 | £ / R | 2010/06/14 | 16.45 | Call | Currency Future | 599.0000 | 583.0000 | (2.671) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | | | Currency Future | 11.4490 | 11.3595 | (0.782) | 0.0000 | 0.0000 | 20,088 |
| 15/06/2009 | € / R | 2009/09/14 | 14.40 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 43.0000 | 33.0000 | (23.256) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.20 | Put | Currency Future | 2,763.0000 | 2,849.0000 | 3.113 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.50 | Call | Currency Future | 436.0000 | 391.0000 | (10.321) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.75 | Put | Currency Future | 1,410.0000 | 1,479.0000 | 4.894 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.35 | Put | Currency Future | 396.0000 | 436.0000 | 10.101 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.80 | Put | Currency Future | 2,374.0000 | 2,458.0000 | 3.538 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.45 | Call | Currency Future | 40.0000 | 31.0000 | (22.500) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.85 | Put | Currency Future | 3,405.0000 | 3,493.0000 | 2.584 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2009/09/14 | 11.15 | Call | Currency Future | 591.0000 | 531.0000 | (10.152) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.90 | Call | Currency Future | 309.0000 | 267.0000 | (13.592) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.60 | Call | Currency Future | 32.0000 | 24.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.20 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.45 | Call | Currency Future | 455.0000 | 408.0000 | (10.330) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.75 | Call | Currency Future | 109.0000 | 89.0000 | (18.349) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.85 | Call | Currency Future | 326.0000 | 283.0000 | (13.190) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.60 | Call | Currency Future | 400.0000 | 359.0000 | (10.250) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.90 | Put | Currency Future | 760.0000 | 807.0000 | 6.184 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 2,959.0000 | 3,046.0000 | 2.940 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.95 | Put | Currency Future | 3,504.0000 | 3,593.0000 | 2.540 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 1,718.0000 | 1,793.0000 | 4.366 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.45 | Put | Currency Future | 456.0000 | 498.0000 | 9.211 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.85 | Put | Currency Future | 727.0000 | 773.0000 | 6.327 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.40 | Call | Currency Future | 475.0000 | 426.0000 | (10.316) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.50 | Put | Currency Future | 3,058.0000 | 3,145.0000 | 2.845 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.95 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.10 | Call | Currency Future | 67.0000 | 53.0000 | (20.896) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.15 | Put | Currency Future | 292.0000 | 322.0000 | 10.274 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.60 | Put | Currency Future | 551.0000 | 599.0000 | 8.711 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.40 | Put | Currency Future | 426.0000 | 467.0000 | 9.624 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.60 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 10.45 | Put | Currency Future | 88.0000 | 95.0000 | 7.955 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.45 | Put | Currency Future | 2,041.0000 | 2,121.0000 | 3.920 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.85 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.35 | Call | Currency Future | 495.0000 | 445.0000 | (10.101) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.60 | Put | Currency Future | 3,157.0000 | 3,245.0000 | 2.787 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 10.45 | Call | Currency Future | 1,087.0000 | 1,004.0000 | (7.636) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 1,994.0000 | 2,074.0000 | 4.012 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.80 | Put | Currency Future | 2,374.0000 | 2,458.0000 | 3.538 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.60 | Put | Currency Future | 2,183.0000 | 2,264.0000 | 3.710 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 16.45 | Put | Currency Future | 5,001.0000 | 5,091.0000 | 1.800 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.70 | Call | Currency Future | 368.0000 | 330.0000 | (10.326) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 23.0000 | 17.0000 | (26.087) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 1,628.0000 | 1,702.0000 | 4.545 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.50 | Put | Currency Future | 487.0000 | 531.0000 | 9.035 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 17.95 | Put | Currency Future | 6,501.0000 | 6,591.0000 | 1.384 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 34.0000 | 26.0000 | (23.529) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.70 | Put | Currency Future | 619.0000 | 670.0000 | 8.239 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 9.40 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 63.0000 | 49.0000 | (22.222) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.55 | Put | Currency Future | 519.0000 | 565.0000 | 8.863 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 6.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 2,665.0000 | 2,751.0000 | 3.227 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,764.0000 | 1,840.0000 | 4.308 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.40 | Put | Currency Future | 1,123.0000 | 1,184.0000 | 5.432 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 6.40 | Call | Currency Future | 5,049.0000 | 4,960.0000 | (1.763) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,861.0000 | 2,948.0000 | 3.041 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 2,959.0000 | 3,046.0000 | 2.940 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 58.0000 | 45.0000 | (22.414) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 102.0000 | 83.0000 | (18.627) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,861.0000 | 2,948.0000 | 3.041 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 1,809.0000 | 1,886.0000 | 4.256 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,673.0000 | 1,748.0000 | 4.483 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.40 | Call | Currency Future | 172.0000 | 143.0000 | (16.860) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.90 | Call | Currency Future | 3,549.0000 | 3,460.0000 | (2.508) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 72.0000 | 57.0000 | (20.833) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 18.40 | Put | Currency Future | 6,951.0000 | 7,041.0000 | 1.295 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 8.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.60 | Call | Currency Future | 400.0000 | 359.0000 | (10.250) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 15.10 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 2,135.0000 | 2,216.0000 | 3.794 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 10.90 | Call | Currency Future | 746.0000 | 672.0000 | (9.920) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/09/14 | 15.10 | Put | Currency Future | 3,653.0000 | 3,742.0000 | 2.436 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,453.0000 | 1,523.0000 | 4.818 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.60 | Put | Currency Future | 551.0000 | 599.0000 | 8.711 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 16.90 | Put | Currency Future | 5,451.0000 | 5,541.0000 | 1.651 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,764.0000 | 1,840.0000 | 4.308 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.30 | Put | Currency Future | 1,045.0000 | 1,104.0000 | 5.646 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 16.60 | Put | Currency Future | 5,151.0000 | 5,241.0000 | 1.747 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 2,088.0000 | 2,169.0000 | 3.879 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.30 | Call | Currency Future | 194.0000 | 163.0000 | (15.979) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.55 | Call | Currency Future | 418.0000 | 374.0000 | (10.526) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 15.40 | Put | Currency Future | 3,952.0000 | 4,041.0000 | 2.252 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 18.10 | Put | Currency Future | 6,651.0000 | 6,741.0000 | 1.353 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 585.0000 | 634.0000 | 8.376 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 15.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.25 | Put | Currency Future | 1,008.0000 | 1,065.0000 | 5.655 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.65 | Call | Currency Future | 384.0000 | 344.0000 | (10.417) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 10.90 | Put | Currency Future | 197.0000 | 212.0000 | 7.614 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 10.60 | Put | Currency Future | 117.0000 | 126.0000 | 7.692 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 63.0000 | 49.0000 | (22.222) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 9.40 | Call | Currency Future | 2,055.0000 | 1,966.0000 | (4.331) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 37.0000 | 28.0000 | (24.324) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 2,230.0000 | 2,312.0000 | 3.677 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 29.0000 | 22.0000 | (24.138) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.45 | Put | Currency Future | 1,162.0000 | 1,225.0000 | 5.422 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 10.60 | Call | Currency Future | 966.0000 | 886.0000 | (8.282) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 6.10 | Call | Currency Future | 5,349.0000 | 5,260.0000 | (1.664) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 5.95 | Call | Currency Future | 5,499.0000 | 5,410.0000 | (1.618) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 9.10 | Call | Currency Future | 2,351.0000 | 2,262.0000 | (3.786) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.45 | Call | Currency Future | 3,999.0000 | 3,910.0000 | (2.226) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.50 | Put | Currency Future | 1,203.0000 | 1,266.0000 | 5.237 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.50 | Call | Currency Future | 152.0000 | 125.0000 | (17.763) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.25 | Call | Currency Future | 207.0000 | 174.0000 | (15.942) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 233.0000 | 197.0000 | (15.451) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 898.0000 | 950.0000 | 5.791 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.55 | Call | Currency Future | 142.0000 | 117.0000 | (17.606) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.45 | Call | Currency Future | 161.0000 | 134.0000 | (16.770) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.35 | Call | Currency Future | 183.0000 | 153.0000 | (16.393) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 125.0000 | 102.0000 | (18.400) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,326.0000 | 1,393.0000 | 5.053 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 7.60 | Call | Currency Future | 3,849.0000 | 3,760.0000 | (2.312) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,326.0000 | 1,393.0000 | 5.053 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.55 | Put | Currency Future | 1,243.0000 | 1,308.0000 | 5.229 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 247.0000 | 210.0000 | (14.980) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 125.0000 | 102.0000 | (18.400) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 9.10 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.05 | Call | Currency Future | 261.0000 | 223.0000 | (14.559) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 233.0000 | 197.0000 | (15.451) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.05 | Put | Currency Future | 862.0000 | 914.0000 | 6.032 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.60 | Call | Currency Future | 133.0000 | 109.0000 | (18.045) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 1,084.0000 | 1,144.0000 | 5.535 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 396.0000 | 436.0000 | 10.101 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,284.0000 | 1,350.0000 | 5.140 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 934.0000 | 988.0000 | 5.782 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.95 | Call | Currency Future | 292.0000 | 252.0000 | (13.699) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 8.95 | Call | Currency Future | 2,500.0000 | 2,411.0000 | (3.560) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 495.0000 | 445.0000 | (10.101) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 77.0000 | 62.0000 | (19.481) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,284.0000 | 1,350.0000 | 5.140 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 32.0000 | 24.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 11.95 | Put | Currency Future | 793.0000 | 842.0000 | 6.179 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.00 | Put | Currency Future | 827.0000 | 878.0000 | 6.167 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 54.0000 | 42.0000 | (22.222) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.00 | Call | Currency Future | 276.0000 | 237.0000 | (14.130) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,948.0000 | 2,026.0000 | 4.004 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,496.0000 | 1,567.0000 | 4.746 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2009/09/14 | 13.35 | Call | Currency Future | 47.0000 | 36.0000 | (23.404) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.60 | Call | Currency Future | 133.0000 | 109.0000 | (18.045) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 34.0000 | 26.0000 | (23.529) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.35 | Call | Currency Future | 47.0000 | 36.0000 | (23.404) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.70 | Call | Currency Future | 117.0000 | 95.0000 | (18.803) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.35 | Put | Currency Future | 1,948.0000 | 2,026.0000 | 4.004 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.85 | Call | Currency Future | 95.0000 | 77.0000 | (18.947) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.80 | Call | Currency Future | 102.0000 | 83.0000 | (18.627) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.10 | Call | Currency Future | 247.0000 | 210.0000 | (14.980) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.55 | Put | Currency Future | 2,135.0000 | 2,216.0000 | 3.794 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.25 | Put | Currency Future | 1,855.0000 | 1,933.0000 | 4.205 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.15 | Put | Currency Future | 934.0000 | 988.0000 | 5.782 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.70 | Put | Currency Future | 1,368.0000 | 1,436.0000 | 4.971 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.05 | Put | Currency Future | 248.0000 | 273.0000 | 10.081 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,540.0000 | 1,612.0000 | 4.675 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.80 | Put | Currency Future | 1,453.0000 | 1,523.0000 | 4.818 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.70 | Call | Currency Future | 27.0000 | 20.0000 | (25.926) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 183.0000 | 153.0000 | (16.393) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 89.0000 | 71.0000 | (20.225) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.65 | Put | Currency Future | 585.0000 | 634.0000 | 8.376 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.90 | Put | Currency Future | 2,471.0000 | 2,555.0000 | 3.399 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.20 | Put | Currency Future | 970.0000 | 1,026.0000 | 5.773 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.05 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.65 | Call | Currency Future | 384.0000 | 344.0000 | (10.417) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.35 | Put | Currency Future | 1,084.0000 | 1,144.0000 | 5.535 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.10 | Put | Currency Future | 898.0000 | 950.0000 | 5.791 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.15 | Put | Currency Future | 292.0000 | 322.0000 | 10.274 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.90 | Call | Currency Future | 20.0000 | 14.0000 | (30.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.20 | Call | Currency Future | 219.0000 | 185.0000 | (15.525) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.60 | Put | Currency Future | 2,183.0000 | 2,264.0000 | 3.710 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.85 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.70 | Put | Currency Future | 2,278.0000 | 2,361.0000 | 3.644 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.15 | Call | Currency Future | 591.0000 | 531.0000 | (10.152) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.85 | Put | Currency Future | 2,422.0000 | 2,506.0000 | 3.468 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.25 | Put | Currency Future | 341.0000 | 377.0000 | 10.557 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.05 | Call | Currency Future | 647.0000 | 582.0000 | (10.046) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2009/09/14 | 13.30 | Call | Currency Future | 50.0000 | 39.0000 | (22.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.20 | Put | Currency Future | 316.0000 | 349.0000 | 10.443 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.20 | Call | Currency Future | 565.0000 | 508.0000 | (10.088) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.10 | Put | Currency Future | 269.0000 | 297.0000 | 10.409 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.10 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.10 | Call | Currency Future | 618.0000 | 556.0000 | (10.032) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.00 | Put | Currency Future | 2,568.0000 | 2,653.0000 | 3.310 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.25 | Call | Currency Future | 540.0000 | 486.0000 | (10.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.10 | Put | Currency Future | 2,665.0000 | 2,751.0000 | 3.227 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.30 | Call | Currency Future | 517.0000 | 465.0000 | (10.058) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.00 | Call | Currency Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.30 | Put | Currency Future | 368.0000 | 406.0000 | 10.326 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,901.0000 | 1,979.0000 | 4.103 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.40 | Call | Currency Future | 475.0000 | 426.0000 | (10.316) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.95 | Call | Currency Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.40 | Put | Currency Future | 426.0000 | 467.0000 | 9.624 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.40 | Put | Currency Future | 1,994.0000 | 2,074.0000 | 4.012 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.05 | Call | Currency Future | 72.0000 | 57.0000 | (20.833) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 43.0000 | 33.0000 | (23.256) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.30 | Call | Currency Future | 50.0000 | 39.0000 | (22.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.30 | Put | Currency Future | 1,901.0000 | 1,979.0000 | 4.103 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.95 | Put | Currency Future | 2,519.0000 | 2,604.0000 | 3.374 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.05 | Put | Currency Future | 1,673.0000 | 1,748.0000 | 4.483 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.75 | Put | Currency Future | 2,326.0000 | 2,409.0000 | 3.568 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.90 | Put | Currency Future | 2,471.0000 | 2,555.0000 | 3.399 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.75 | Call | Currency Future | 25.0000 | 19.0000 | (24.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.90 | Call | Currency Future | 20.0000 | 14.0000 | (30.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.65 | Call | Currency Future | 29.0000 | 22.0000 | (24.138) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.65 | Put | Currency Future | 2,230.0000 | 2,312.0000 | 3.677 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 23.0000 | 17.0000 | (26.087) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.90 | Call | Currency Future | 309.0000 | 267.0000 | (13.592) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.80 | Put | Currency Future | 691.0000 | 740.0000 | 7.091 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.80 | Call | Currency Future | 340.0000 | 299.0000 | (12.059) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.45 | Put | Currency Future | 456.0000 | 498.0000 | 9.211 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.45 | Call | Currency Future | 455.0000 | 408.0000 | (10.330) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.90 | Put | Currency Future | 760.0000 | 807.0000 | 6.184 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2009/09/14 | 11.75 | Put | Currency Future | 655.0000 | 707.0000 | 7.939 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.75 | Call | Currency Future | 354.0000 | 317.0000 | (10.452) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.85 | Put | Currency Future | 727.0000 | 773.0000 | 6.327 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 11.85 | Call | Currency Future | 326.0000 | 283.0000 | (13.190) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.25 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.85 | Call | Currency Future | 95.0000 | 77.0000 | (18.947) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.15 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,540.0000 | 1,612.0000 | 4.675 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 89.0000 | 71.0000 | (20.225) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 1,718.0000 | 1,793.0000 | 4.366 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.25 | Put | Currency Future | 2,812.0000 | 2,898.0000 | 3.058 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.15 | Put | Currency Future | 2,714.0000 | 2,800.0000 | 3.169 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.85 | Put | Currency Future | 1,496.0000 | 1,567.0000 | 4.746 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.10 | Call | Currency Future | 67.0000 | 53.0000 | (20.896) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.95 | Put | Currency Future | 1,584.0000 | 1,657.0000 | 4.609 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.85 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 13.85 | Put | Currency Future | 2,422.0000 | 2,506.0000 | 3.468 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 12.95 | Call | Currency Future | 83.0000 | 66.0000 | (20.482) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/09/14 | 14.05 | Put | Currency Future | 2,616.0000 | 2,702.0000 | 3.287 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | | | Currency Future | 11.6156 | 11.5279 | (0.755) | 11.6200 | 11.5600 | 9,547 |
| 15/06/2009 | € / R | 2009/12/14 | 11.15 | Call | Currency Future | 884.0000 | 828.0000 | (6.335) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 18.10 | Put | Currency Future | 6,499.0000 | 6,584.0000 | 1.308 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 8.00 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 8.65 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 10.45 | Call | Currency Future | 1,336.0000 | 1,260.0000 | (5.689) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 16.60 | Put | Currency Future | 5,028.0000 | 5,109.0000 | 1.611 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 11.65 | Call | Currency Future | 651.0000 | 610.0000 | (6.298) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.95 | Put | Currency Future | 1,665.0000 | 1,730.0000 | 3.904 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 8.00 | Call | Currency Future | 3,627.0000 | 3,539.0000 | (2.426) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 10.95 | Call | Currency Future | 997.0000 | 936.0000 | (6.118) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.60 | Put | Currency Future | 2,228.0000 | 2,297.0000 | 3.097 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.75 | Put | Currency Future | 3,271.0000 | 3,345.0000 | 2.262 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.70 | Call | Currency Future | 232.0000 | 213.0000 | (8.190) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.60 | Put | Currency Future | 2,228.0000 | 2,297.0000 | 3.097 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 11.70 | Put | Currency Future | 718.0000 | 765.0000 | 6.546 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 9.00 | Call | Currency Future | 2,644.0000 | 2,556.0000 | (3.328) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.05 | Call | Currency Future | 116.0000 | 104.0000 | (10.345) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.65 | Call | Currency Future | 144.0000 | 130.0000 | (9.722) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 244.0000 | 225.0000 | (7.787) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,792.0000 | 1,858.0000 | 3.683 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 137.0000 | 123.0000 | (10.219) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.60 | Put | Currency Future | 654.0000 | 700.0000 | 7.034 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.95 | Call | Currency Future | 330.0000 | 308.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.00 | Put | Currency Future | 29.0000 | 28.0000 | (3.448) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.90 | Put | Currency Future | 4,356.0000 | 4,434.0000 | 1.791 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.75 | Put | Currency Future | 59.0000 | 64.0000 | 8.475 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 223.0000 | 243.0000 | 8.969 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 686.0000 | 732.0000 | 6.706 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 244.0000 | 225.0000 | (7.787) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.70 | Call | Currency Future | 633.0000 | 593.0000 | (6.319) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.00 | Put | Currency Future | 89.0000 | 96.0000 | 7.865 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.90 | Call | Currency Future | 71.0000 | 62.0000 | (12.676) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 1,188.0000 | 1,120.0000 | (5.724) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.70 | Put | Currency Future | 2,316.0000 | 2,385.0000 | 2.979 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 194.0000 | 178.0000 | (8.247) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,623.0000 | 1,688.0000 | 4.005 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.10 | Call | Currency Future | 3,528.0000 | 3,440.0000 | (2.494) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.90 | Put | Currency Future | 3,411.0000 | 3,486.0000 | 2.199 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.75 | Put | Currency Future | 4,214.0000 | 4,291.0000 | 1.827 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.45 | Put | Currency Future | 170.0000 | 182.0000 | 7.059 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 267.0000 | 248.0000 | (7.116) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 307.0000 | 286.0000 | (6.840) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.10 | Put | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.65 | Call | Currency Future | 85.0000 | 74.0000 | (12.941) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 419.0000 | 450.0000 | 7.399 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,628.0000 | 2,700.0000 | 2.740 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.60 | Call | Currency Future | 670.0000 | 627.0000 | (6.418) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 339.0000 | 316.0000 | (6.785) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.00 | Put | Currency Future | 3,504.0000 | 3,579.0000 | 2.140 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.65 | Put | Currency Future | 49.0000 | 54.0000 | 10.204 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.75 | Call | Currency Future | 79.0000 | 69.0000 | (12.658) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 9.10 | Call | Currency Future | 2,547.0000 | 2,458.0000 | (3.494) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 2,051.0000 | 2,120.0000 | 3.364 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,964.0000 | 2,032.0000 | 3.462 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.00 | Put | Currency Future | 1,707.0000 | 1,772.0000 | 3.808 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.60 | Put | Currency Future | 3,132.0000 | 3,206.0000 | 2.363 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.00 | Put | Currency Future | 4,451.0000 | 4,530.0000 | 1.775 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.65 | Call | Currency Future | 3,973.0000 | 3,885.0000 | (2.215) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.75 | Put | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.60 | Call | Currency Future | 44.0000 | 37.0000 | (15.909) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 2,051.0000 | 2,120.0000 | 3.364 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.55 | Call | Currency Future | 404.0000 | 378.0000 | (6.436) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.00 | Call | Currency Future | 67.0000 | 58.0000 | (13.433) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.65 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.75 | Call | Currency Future | 1,924.0000 | 1,842.0000 | (4.262) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.05 | Call | Currency Future | 2,595.0000 | 2,507.0000 | (3.391) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.10 | Put | Currency Future | 3,598.0000 | 3,674.0000 | 2.112 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,792.0000 | 1,858.0000 | 3.683 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.80 | Call | Currency Future | 599.0000 | 561.0000 | (6.344) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.10 | Call | Currency Future | 1,619.0000 | 1,540.0000 | (4.880) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.65 | Call | Currency Future | 2,988.0000 | 2,899.0000 | (2.979) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.75 | Call | Currency Future | 2,889.0000 | 2,801.0000 | (3.046) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.05 | Put | Currency Future | 30.0000 | 29.0000 | (3.333) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 18.10 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 279.0000 | 260.0000 | (6.810) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 220.0000 | 202.0000 | (8.182) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.45 | Put | Currency Future | 1,259.0000 | 1,320.0000 | 4.845 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.10 | Put | Currency Future | 104.0000 | 112.0000 | 7.692 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.65 | Put | Currency Future | 4,119.0000 | 4,196.0000 | 1.869 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.05 | Put | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.45 | Call | Currency Future | 735.0000 | 686.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.10 | Call | Currency Future | 113.0000 | 102.0000 | (9.735) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 267.0000 | 248.0000 | (7.116) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,834.0000 | 1,901.0000 | 3.653 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.45 | Call | Currency Future | 425.0000 | 398.0000 | (6.353) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.10 | Call | Currency Future | 911.0000 | 854.0000 | (6.257) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.65 | Call | Currency Future | 2,015.0000 | 1,932.0000 | (4.119) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 7.75 | Call | Currency Future | 3,874.0000 | 3,786.0000 | (2.272) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.05 | Call | Currency Future | 1,662.0000 | 1,582.0000 | (4.813) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.95 | Put | Currency Future | 332.0000 | 358.0000 | 7.831 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.60 | Call | Currency Future | 1,223.0000 | 1,154.0000 | (5.642) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 300.0000 | 279.0000 | (7.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 483.0000 | 452.0000 | (6.418) | 0 | 0 | 13,387 |
| 15/06/2009 | € / R 2009/12/14 | 11.00 | Call | Currency Future | 968.0000 | 908.0000 | (6.198) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.90 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.05 | Call | Currency Future | 64.0000 | 55.0000 | (14.063) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 3,179.0000 | 3,252.0000 | 2.296 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.10 | Put | Currency Future | 31.0000 | 30.0000 | (3.226) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 1,067.0000 | 1,124.0000 | 5.342 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.00 | Put | Currency Future | 352.0000 | 380.0000 | 7.955 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.90 | Put | Currency Future | 27.0000 | 26.0000 | (3.704) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.05 | Put | Currency Future | 3,551.0000 | 3,627.0000 | 2.140 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.60 | Put | Currency Future | 207.0000 | 226.0000 | 9.179 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 293.0000 | 273.0000 | (6.826) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.00 | Call | Currency Future | 322.0000 | 300.0000 | (6.832) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.60 | Call | Currency Future | 148.0000 | 134.0000 | (9.459) | 0 | 0 | 12,452 |
| 15/06/2009 | € / R 2009/12/14 | 15.00 | Call | Currency Future | 120.0000 | 107.0000 | (10.833) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.90 | Call | Currency Future | 126.0000 | 113.0000 | (10.317) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.05 | Put | Currency Future | 4,499.0000 | 4,578.0000 | 1.756 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 1,877.0000 | 1,945.0000 | 3.623 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 307.0000 | 286.0000 | (6.840) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.55 | Put | Currency Future | 1,339.0000 | 1,400.0000 | 4.556 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.10 | Put | Currency Future | 4,547.0000 | 4,626.0000 | 1.737 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.90 | Put | Currency Future | 312.0000 | 337.0000 | 8.013 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 279.0000 | 260.0000 | (6.810) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.80 | Put | Currency Future | 1,540.0000 | 1,604.0000 | 4.156 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.80 | Put | Currency Future | 783.0000 | 833.0000 | 6.386 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.10 | Put | Currency Future | 396.0000 | 426.0000 | 7.576 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.90 | Call | Currency Future | 1,027.0000 | 965.0000 | (6.037) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.05 | Call | Currency Future | 3,577.0000 | 3,489.0000 | (2.460) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,964.0000 | 2,032.0000 | 3.462 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,404.0000 | 2,474.0000 | 2.912 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.00 | Call | Currency Future | 1,704.0000 | 1,624.0000 | (4.695) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 9.90 | Put | Currency Future | 76.0000 | 82.0000 | 7.895 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 209.0000 | 192.0000 | (8.134) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.75 | Put | Currency Future | 750.0000 | 799.0000 | 6.533 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.10 | Call | Currency Future | 62.0000 | 54.0000 | (12.903) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.90 | Call | Currency Future | 1,791.0000 | 1,710.0000 | (4.523) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.10 | Call | Currency Future | 189.0000 | 173.0000 | (8.466) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.90 | Call | Currency Future | 2,742.0000 | 2,654.0000 | (3.209) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.05 | Put | Currency Future | 96.0000 | 104.0000 | 8.333 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 238.0000 | 219.0000 | (7.983) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 300.0000 | 279.0000 | (7.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.80 | Call | Currency Future | 356.0000 | 332.0000 | (6.742) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.90 | Call | Currency Future | 3,725.0000 | 3,638.0000 | (2.336) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 374.0000 | 402.0000 | 7.487 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,272.0000 | 2,341.0000 | 3.037 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,834.0000 | 1,901.0000 | 3.653 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,749.0000 | 1,815.0000 | 3.774 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 384.0000 | 359.0000 | (6.510) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 43.0000 | 45.0000 | 4.651 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 238.0000 | 219.0000 | (7.983) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.70 | Call | Currency Future | 375.0000 | 350.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 570.0000 | 608.0000 | 6.667 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 939.0000 | 880.0000 | (6.283) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 273.0000 | 254.0000 | (6.960) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.70 | Put | Currency Future | 1,459.0000 | 1,522.0000 | 4.318 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.75 | Call | Currency Future | 616.0000 | 577.0000 | (6.331) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 384.0000 | 359.0000 | (6.510) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,008.0000 | 2,076.0000 | 3.386 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.85 | Call | Currency Future | 583.0000 | 546.0000 | (6.346) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 315.0000 | 293.0000 | (6.984) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 273.0000 | 254.0000 | (6.960) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,272.0000 | 2,341.0000 | 3.037 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.25 | Call | Currency Future | 470.0000 | 441.0000 | (6.170) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,379.0000 | 1,440.0000 | 4.423 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,008.0000 | 2,076.0000 | 3.386 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.10 | Put | Currency Future | 2,673.0000 | 2,745.0000 | 2.694 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,419.0000 | 1,481.0000 | 4.369 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 7.75 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 394.0000 | 368.0000 | (6.599) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 250.0000 | 231.0000 | (7.600) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 315.0000 | 293.0000 | (6.984) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.25 | Put | Currency Future | 1,105.0000 | 1,163.0000 | 5.249 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,220.0000 | 1,280.0000 | 4.918 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,466.0000 | 5,549.0000 | 1.518 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,404.0000 | 2,474.0000 | 2.912 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.75 | Put | Currency Future | 5,174.0000 | 5,255.0000 | 1.566 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 436.0000 | 408.0000 | (6.422) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 18.55 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,493.0000 | 2,564.0000 | 2.848 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.25 | Put | Currency Future | 35.0000 | 34.0000 | (2.857) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,749.0000 | 1,815.0000 | 3.774 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 6,945.0000 | 7,031.0000 | 1.238 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 209.0000 | 192.0000 | (8.134) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 18.25 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,449.0000 | 2,519.0000 | 2.858 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 18.25 | Put | Currency Future | 6,647.0000 | 6,733.0000 | 1.294 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 4,024.0000 | 4,101.0000 | 1.914 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,493.0000 | 2,564.0000 | 2.848 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 1,143.0000 | 1,201.0000 | 5.074 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 90.0000 | 79.0000 | (12.222) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,583.0000 | 2,654.0000 | 2.749 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.75 | Put | Currency Future | 1,500.0000 | 1,563.0000 | 4.200 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 483.0000 | 452.0000 | (6.418) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 220.0000 | 202.0000 | (8.182) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 2,400.0000 | 2,312.0000 | (3.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 199.0000 | 182.0000 | (8.543) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 1,067.0000 | 1,124.0000 | 5.342 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 214.0000 | 197.0000 | (7.944) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 3,739.0000 | 3,816.0000 | 2.059 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.75 | Call | Currency Future | 365.0000 | 341.0000 | (6.575) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 1,122.0000 | 1,056.0000 | (5.882) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 2,109.0000 | 2,023.0000 | (4.078) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 15.85 | Call | Currency Future | 74.0000 | 64.0000 | (13.514) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 256.0000 | 278.0000 | 8.594 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.85 | Put | Currency Future | 4,308.0000 | 4,386.0000 | 1.811 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 105.0000 | 94.0000 | (10.476) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 886.0000 | 939.0000 | 5.982 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,220.0000 | 1,280.0000 | 4.918 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 16.75 | Call | Currency Future | 39.0000 | 33.0000 | (15.385) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.30 | Call | Currency Future | 458.0000 | 429.0000 | (6.332) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 436.0000 | 408.0000 | (6.422) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.85 | Put | Currency Future | 292.0000 | 317.0000 | 8.562 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,582.0000 | 1,646.0000 | 4.046 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.85 | Call | Currency Future | 1,058.0000 | 995.0000 | (5.955) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,184.0000 | 2,253.0000 | 3.159 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.85 | Call | Currency Future | 347.0000 | 324.0000 | (6.628) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.55 | Put | Currency Future | 626.0000 | 668.0000 | 6.709 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.85 | Put | Currency Future | 70.0000 | 76.0000 | 8.571 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 1,920.0000 | 1,988.0000 | 3.542 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.55 | Call | Currency Future | 691.0000 | 646.0000 | (6.512) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.85 | Call | Currency Future | 1,835.0000 | 1,754.0000 | (4.414) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 414.0000 | 388.0000 | (6.280) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.85 | Call | Currency Future | 3,775.0000 | 3,687.0000 | (2.331) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 250.0000 | 231.0000 | (7.600) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,299.0000 | 1,360.0000 | 4.696 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 552.0000 | 517.0000 | (6.341) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,184.0000 | 2,253.0000 | 3.159 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 394.0000 | 368.0000 | (6.599) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.85 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,379.0000 | 1,440.0000 | 4.423 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.85 | Put | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.15 | Put | Currency Future | 1,030.0000 | 1,086.0000 | 5.437 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.85 | Call | Currency Future | 2,791.0000 | 2,703.0000 | (3.153) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 447.0000 | 419.0000 | (6.264) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.15 | Call | Currency Future | 496.0000 | 464.0000 | (6.452) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 2,140.0000 | 2,209.0000 | 3.224 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.10 | Put | Currency Future | 993.0000 | 1,049.0000 | 5.639 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 1,181.0000 | 1,241.0000 | 5.080 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 255.0000 | 237.0000 | (7.059) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.45 | Call | Currency Future | 261.0000 | 242.0000 | (7.280) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 339.0000 | 316.0000 | (6.785) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 2,095.0000 | 2,165.0000 | 3.341 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,623.0000 | 1,688.0000 | 4.005 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 4,023.0000 | 3,935.0000 | (2.187) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 129.0000 | 117.0000 | (9.302) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.85 | Put | Currency Future | 3,364.0000 | 3,439.0000 | 2.229 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.60 | Call | Currency Future | 3,037.0000 | 2,949.0000 | (2.898) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,419.0000 | 1,481.0000 | 4.369 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.60 | Call | Currency Future | 2,061.0000 | 1,977.0000 | (4.076) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 286.0000 | 266.0000 | (6.993) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.60 | Put | Currency Future | 4,072.0000 | 4,148.0000 | 1.866 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.70 | Put | Currency Future | 4,166.0000 | 4,243.0000 | 1.848 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.60 | Call | Currency Future | 88.0000 | 76.0000 | (13.636) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.70 | Call | Currency Future | 3,923.0000 | 3,836.0000 | (2.218) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.60 | Put | Currency Future | 45.0000 | 49.0000 | 8.889 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 214.0000 | 197.0000 | (7.944) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.70 | Put | Currency Future | 239.0000 | 260.0000 | 8.787 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.60 | Put | Currency Future | 21.0000 | 21.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,449.0000 | 2,519.0000 | 2.858 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.80 | Call | Currency Future | 3,824.0000 | 3,737.0000 | (2.275) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.70 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.70 | Call | Currency Future | 2,939.0000 | 2,850.0000 | (3.028) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.70 | Put | Currency Future | 23.0000 | 22.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 10.70 | Call | Currency Future | 1,155.0000 | 1,088.0000 | (5.801) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.70 | Put | Currency Future | 54.0000 | 59.0000 | 9.259 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.70 | Call | Currency Future | 1,970.0000 | 1,887.0000 | (4.213) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.70 | Put | Currency Future | 3,225.0000 | 3,299.0000 | 2.295 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 15.70 | Call | Currency Future | 82.0000 | 71.0000 | (13.415) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 14.70 | Call | Currency Future | 140.0000 | 127.0000 | (9.286) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.80 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 8.80 | Put | Currency Future | 25.0000 | 24.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 9.80 | Call | Currency Future | 1,880.0000 | 1,798.0000 | (4.362) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 7.0000 | 7.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2009/12/14 | 7.60 | Call | Currency Future | 4,023.0000 | 3,935.0000 | (2.187) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 9.80 | Put | Currency Future | 64.0000 | 70.0000 | 9.375 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 10.80 | Call | Currency Future | 1,089.0000 | 1,025.0000 | (5.877) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 8.80 | Call | Currency Future | 2,840.0000 | 2,752.0000 | (3.099) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.80 | Call | Currency Future | 133.0000 | 120.0000 | (9.774) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 15.80 | Call | Currency Future | 76.0000 | 66.0000 | (13.158) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 15.80 | Put | Currency Future | 4,261.0000 | 4,338.0000 | 1.807 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.80 | Put | Currency Future | 3,317.0000 | 3,392.0000 | 2.261 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 10.80 | Put | Currency Future | 274.0000 | 297.0000 | 8.394 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.05 | Call | Currency Future | 523.0000 | 489.0000 | (6.501) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.05 | Put | Currency Future | 957.0000 | 1,012.0000 | 5.747 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 11.85 | Put | Currency Future | 817.0000 | 868.0000 | 6.242 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 11.90 | Call | Currency Future | 567.0000 | 531.0000 | (6.349) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.00 | Call | Currency Future | 537.0000 | 503.0000 | (6.331) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 11.90 | Put | Currency Future | 851.0000 | 903.0000 | 6.110 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.00 | Put | Currency Future | 921.0000 | 975.0000 | 5.863 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 12.10 | Call | Currency Future | 509.0000 | 477.0000 | (6.287) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.25 | Put | Currency Future | 2,810.0000 | 2,883.0000 | 2.598 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.15 | Put | Currency Future | 2,719.0000 | 2,791.0000 | 2.648 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.75 | Call | Currency Future | 226.0000 | 207.0000 | (8.407) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.75 | Put | Currency Future | 2,360.0000 | 2,430.0000 | 2.966 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.95 | Call | Currency Future | 204.0000 | 187.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.15 | Call | Currency Future | 184.0000 | 169.0000 | (8.152) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.25 | Call | Currency Future | 175.0000 | 160.0000 | (8.571) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.05 | Put | Currency Future | 2,628.0000 | 2,700.0000 | 2.740 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 13.95 | Put | Currency Future | 2,538.0000 | 2,609.0000 | 2.797 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2009/12/14 | 14.05 | Call | Currency Future | 194.0000 | 178.0000 | (8.247) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | | | Currency Future | 11.7798 | 11.6931 | (0.736) | 0.0000 | 0.0000 | 33 |
| 15/06/2009 | € / R | 2010/03/15 | 11.85 | Call | Currency Future | 805.0000 | 761.0000 | (5.466) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 14.20 | Call | Currency Future | 324.0000 | 303.0000 | (6.481) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 9.95 | Call | Currency Future | 1,950.0000 | 1,870.0000 | (4.103) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 8.25 | Put | Currency Future | 25.0000 | 24.0000 | (4.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.05 | Call | Currency Future | 738.0000 | 697.0000 | (5.556) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 13.20 | Put | Currency Future | 1,886.0000 | 1,947.0000 | 3.234 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 9.95 | Put | Currency Future | 120.0000 | 127.0000 | 5.833 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2010/03/15 | 9.25 | Call | Currency Future | 2,587.0000 | 2,500.0000 | (3.363) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.85 | Put | Currency Future | 875.0000 | 918.0000 | 4.914 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.05 | Call | Currency Future | 3,751.0000 | 3,663.0000 | (2.346) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.95 | Put | Currency Future | 43.0000 | 42.0000 | (2.326) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.25 | Put | Currency Future | 57.0000 | 57.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.20 | Put | Currency Future | 2,744.0000 | 2,810.0000 | 2.405 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.95 | Call | Currency Future | 1,227.0000 | 1,163.0000 | (5.216) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.75 | Put | Currency Future | 812.0000 | 853.0000 | 5.049 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.05 | Put | Currency Future | 1,008.0000 | 1,054.0000 | 4.563 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.05 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.95 | Call | Currency Future | 2,873.0000 | 2,785.0000 | (3.063) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.25 | Call | Currency Future | 1,709.0000 | 1,632.0000 | (4.506) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.90 | Call | Currency Future | 788.0000 | 744.0000 | (5.584) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.20 | Call | Currency Future | 224.0000 | 209.0000 | (6.696) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.25 | Call | Currency Future | 3,555.0000 | 3,467.0000 | (2.475) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.15 | Call | Currency Future | 1,117.0000 | 1,057.0000 | (5.372) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.20 | Put | Currency Future | 511.0000 | 539.0000 | 5.479 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.95 | Call | Currency Future | 3,850.0000 | 3,762.0000 | (2.286) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.20 | Call | Currency Future | 3,604.0000 | 3,516.0000 | (2.442) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.75 | Call | Currency Future | 842.0000 | 796.0000 | (5.463) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.15 | Call | Currency Future | 3,653.0000 | 3,565.0000 | (2.409) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.20 | Call | Currency Future | 1,748.0000 | 1,670.0000 | (4.462) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.20 | Put | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.15 | Call | Currency Future | 330.0000 | 309.0000 | (6.364) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.90 | Put | Currency Future | 908.0000 | 951.0000 | 4.736 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.20 | Put | Currency Future | 168.0000 | 177.0000 | 5.357 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.95 | Put | Currency Future | 20.0000 | 19.0000 | (5.000) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.25 | Put | Currency Future | 179.0000 | 189.0000 | 5.587 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.15 | Put | Currency Future | 2,700.0000 | 2,766.0000 | 2.444 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.20 | Call | Currency Future | 1,091.0000 | 1,032.0000 | (5.408) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.25 | Put | Currency Future | 1,927.0000 | 1,989.0000 | 3.217 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.15 | Put | Currency Future | 1,844.0000 | 1,905.0000 | 3.308 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.20 | Call | Currency Future | 466.0000 | 440.0000 | (5.579) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.25 | Put | Currency Future | 536.0000 | 564.0000 | 5.224 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.15 | Put | Currency Future | 487.0000 | 514.0000 | 5.544 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.05 | Put | Currency Future | 441.0000 | 465.0000 | 5.442 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2010/03/15 | 13.15 | Call | Currency Future | 474.0000 | 448.0000 | (5.485) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.05 | Call | Currency Future | 2,777.0000 | 2,690.0000 | (3.133) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.15 | Put | Currency Future | 158.0000 | 166.0000 | 5.063 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.95 | Put | Currency Future | 941.0000 | 985.0000 | 4.676 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.05 | Call | Currency Future | 1,868.0000 | 1,789.0000 | (4.229) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.85 | Put | Currency Future | 3,325.0000 | 3,395.0000 | 2.105 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.15 | Call | Currency Future | 228.0000 | 213.0000 | (6.579) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.95 | Call | Currency Future | 771.0000 | 728.0000 | (5.577) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.05 | Call | Currency Future | 342.0000 | 321.0000 | (6.140) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.15 | Call | Currency Future | 151.0000 | 139.0000 | (7.947) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.05 | Put | Currency Future | 1,762.0000 | 1,822.0000 | 3.405 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.85 | Put | Currency Future | 1,601.0000 | 1,659.0000 | 3.623 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.15 | Put | Currency Future | 23.0000 | 22.0000 | (4.348) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.05 | Call | Currency Future | 492.0000 | 465.0000 | (5.488) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.85 | Call | Currency Future | 370.0000 | 347.0000 | (6.216) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.15 | Call | Currency Future | 1,788.0000 | 1,709.0000 | (4.418) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.05 | Put | Currency Future | 2,613.0000 | 2,678.0000 | 2.488 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.85 | Put | Currency Future | 2,440.0000 | 2,504.0000 | 2.623 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.15 | Call | Currency Future | 2,682.0000 | 2,595.0000 | (3.244) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.05 | Put | Currency Future | 47.0000 | 47.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.85 | Call | Currency Future | 255.0000 | 238.0000 | (6.667) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.25 | Call | Currency Future | 1,065.0000 | 1,007.0000 | (5.446) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.15 | Put | Currency Future | 4,521.0000 | 4,595.0000 | 1.637 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.05 | Call | Currency Future | 237.0000 | 221.0000 | (6.751) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.95 | Put | Currency Future | 397.0000 | 419.0000 | 5.542 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.15 | Put | Currency Future | 52.0000 | 52.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.05 | Call | Currency Future | 159.0000 | 146.0000 | (8.176) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.85 | Call | Currency Future | 531.0000 | 502.0000 | (5.461) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.25 | Call | Currency Future | 143.0000 | 131.0000 | (8.392) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.15 | Put | Currency Future | 3,599.0000 | 3,670.0000 | 1.973 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.05 | Put | Currency Future | 138.0000 | 146.0000 | 5.797 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.85 | Call | Currency Future | 176.0000 | 162.0000 | (7.955) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.25 | Call | Currency Future | 457.0000 | 432.0000 | (5.470) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.90 | Put | Currency Future | 4,291.0000 | 4,365.0000 | 1.725 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.05 | Call | Currency Future | 1,171.0000 | 1,108.0000 | (5.380) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.85 | Put | Currency Future | 356.0000 | 376.0000 | 5.618 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2010/03/15 | 9.90 | Put | Currency Future | 112.0000 | 118.0000 | 5.357 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.05 | Put | Currency Future | 4,429.0000 | 4,503.0000 | 1.671 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.85 | Put | Currency Future | 104.0000 | 110.0000 | 5.769 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.25 | Put | Currency Future | 4,613.0000 | 4,688.0000 | 1.626 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.90 | Put | Currency Future | 3,371.0000 | 3,441.0000 | 2.077 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.05 | Put | Currency Future | 3,507.0000 | 3,578.0000 | 2.025 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.85 | Call | Currency Future | 3,948.0000 | 3,861.0000 | (2.204) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.25 | Call | Currency Future | 318.0000 | 298.0000 | (6.289) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.00 | Put | Currency Future | 974.0000 | 1,019.0000 | 4.620 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.90 | Call | Currency Future | 1,256.0000 | 1,191.0000 | (5.175) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.20 | Put | Currency Future | 3,645.0000 | 3,716.0000 | 1.948 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.85 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.25 | Call | Currency Future | 220.0000 | 205.0000 | (6.818) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.00 | Call | Currency Future | 754.0000 | 713.0000 | (5.438) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.90 | Call | Currency Future | 521.0000 | 493.0000 | (5.374) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.10 | Call | Currency Future | 155.0000 | 142.0000 | (8.387) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.85 | Call | Currency Future | 2,969.0000 | 2,881.0000 | (2.964) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.25 | Put | Currency Future | 3,691.0000 | 3,762.0000 | 1.924 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.90 | Call | Currency Future | 251.0000 | 234.0000 | (6.773) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.20 | Put | Currency Future | 4,567.0000 | 4,642.0000 | 1.642 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.85 | Put | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.25 | Put | Currency Future | 2,788.0000 | 2,855.0000 | 2.403 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.90 | Put | Currency Future | 376.0000 | 397.0000 | 5.585 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.10 | Call | Currency Future | 1,143.0000 | 1,082.0000 | (5.337) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.85 | Call | Currency Future | 2,034.0000 | 1,953.0000 | (3.982) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.20 | Call | Currency Future | 2,634.0000 | 2,547.0000 | (3.303) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.90 | Put | Currency Future | 2,483.0000 | 2,547.0000 | 2.578 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.10 | Put | Currency Future | 148.0000 | 156.0000 | 5.405 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.85 | Call | Currency Future | 1,286.0000 | 1,219.0000 | (5.210) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.90 | Put | Currency Future | 1,641.0000 | 1,700.0000 | 3.595 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.10 | Call | Currency Future | 1,828.0000 | 1,749.0000 | (4.322) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.90 | Call | Currency Future | 171.0000 | 158.0000 | (7.602) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.10 | Put | Currency Future | 464.0000 | 489.0000 | 5.388 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.85 | Put | Currency Future | 4,246.0000 | 4,319.0000 | 1.719 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.90 | Call | Currency Future | 363.0000 | 341.0000 | (6.061) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.10 | Put | Currency Future | 50.0000 | 49.0000 | (2.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2010/03/15 | 8.00 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.80 | Call | Currency Future | 377.0000 | 354.0000 | (6.101) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.10 | Call | Currency Future | 483.0000 | 456.0000 | (5.590) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.00 | Put | Currency Future | 2,569.0000 | 2,634.0000 | 2.530 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.80 | Put | Currency Future | 4,200.0000 | 4,273.0000 | 1.738 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.10 | Call | Currency Future | 336.0000 | 315.0000 | (6.250) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.00 | Call | Currency Future | 241.0000 | 225.0000 | (6.639) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.80 | Put | Currency Future | 37.0000 | 36.0000 | (2.703) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.10 | Put | Currency Future | 4,475.0000 | 4,549.0000 | 1.654 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.00 | Put | Currency Future | 3,462.0000 | 3,532.0000 | 2.022 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.80 | Call | Currency Future | 3,017.0000 | 2,929.0000 | (2.917) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.10 | Call | Currency Future | 233.0000 | 217.0000 | (6.867) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.00 | Call | Currency Future | 163.0000 | 150.0000 | (7.975) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.80 | Call | Currency Future | 2,077.0000 | 1,996.0000 | (3.900) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.10 | Put | Currency Future | 2,656.0000 | 2,722.0000 | 2.485 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.00 | Put | Currency Future | 4,383.0000 | 4,457.0000 | 1.688 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.80 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.10 | Put | Currency Future | 1,803.0000 | 1,863.0000 | 3.328 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.00 | Call | Currency Future | 349.0000 | 328.0000 | (6.017) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.90 | Call | Currency Future | 1,992.0000 | 1,912.0000 | (4.016) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.10 | Call | Currency Future | 2,729.0000 | 2,642.0000 | (3.188) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.00 | Call | Currency Future | 3,801.0000 | 3,713.0000 | (2.315) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.90 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.10 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.00 | Put | Currency Future | 1,722.0000 | 1,781.0000 | 3.426 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.80 | Call | Currency Future | 3,998.0000 | 3,910.0000 | (2.201) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.10 | Call | Currency Future | 3,702.0000 | 3,614.0000 | (2.377) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.00 | Put | Currency Future | 419.0000 | 442.0000 | 5.489 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.80 | Put | Currency Future | 97.0000 | 102.0000 | 5.155 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.00 | Call | Currency Future | 2,825.0000 | 2,738.0000 | (3.080) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.80 | Call | Currency Future | 1,316.0000 | 1,249.0000 | (5.091) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.00 | Put | Currency Future | 45.0000 | 45.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.80 | Put | Currency Future | 336.0000 | 355.0000 | 5.655 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.10 | Put | Currency Future | 3,553.0000 | 3,624.0000 | 1.998 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.00 | Call | Currency Future | 1,909.0000 | 1,829.0000 | (4.191) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.80 | Call | Currency Future | 180.0000 | 166.0000 | (7.778) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R 2010/03/15 | 10.00 | Put | Currency Future | 129.0000 | 136.0000 | 5.426 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.80 | Put | Currency Future | 3,280.0000 | 3,350.0000 | 2.134 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.00 | Call | Currency Future | 1,199.0000 | 1,135.0000 | (5.338) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.80 | Call | Currency Future | 260.0000 | 243.0000 | (6.538) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.00 | Call | Currency Future | 502.0000 | 474.0000 | (5.578) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.80 | Put | Currency Future | 2,397.0000 | 2,461.0000 | 2.670 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.95 | Call | Currency Future | 511.0000 | 483.0000 | (5.479) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.90 | Put | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.75 | Put | Currency Future | 2,355.0000 | 2,418.0000 | 2.675 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.90 | Call | Currency Future | 3,899.0000 | 3,811.0000 | (2.257) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 16.20 | Call | Currency Future | 147.0000 | 135.0000 | (8.163) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.75 | Call | Currency Future | 385.0000 | 361.0000 | (6.234) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.80 | Call | Currency Future | 542.0000 | 512.0000 | (5.535) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.75 | Put | Currency Future | 1,523.0000 | 1,580.0000 | 3.743 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.80 | Put | Currency Future | 1,562.0000 | 1,619.0000 | 3.649 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.75 | Call | Currency Future | 265.0000 | 248.0000 | (6.415) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.90 | Call | Currency Future | 2,921.0000 | 2,833.0000 | (3.013) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.75 | Put | Currency Future | 4,155.0000 | 4,227.0000 | 1.733 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.20 | Put | Currency Future | 54.0000 | 54.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.75 | Call | Currency Future | 185.0000 | 170.0000 | (8.108) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.75 | Put | Currency Future | 3,235.0000 | 3,305.0000 | 2.164 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.95 | Call | Currency Future | 356.0000 | 334.0000 | (6.180) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 12.75 | Call | Currency Future | 552.0000 | 523.0000 | (5.254) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 10.75 | Put | Currency Future | 317.0000 | 335.0000 | 5.678 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.75 | Put | Currency Future | 90.0000 | 95.0000 | 5.556 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.80 | Call | Currency Future | 823.0000 | 778.0000 | (5.468) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 11.80 | Put | Currency Future | 843.0000 | 885.0000 | 4.982 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.95 | Put | Currency Future | 4,337.0000 | 4,411.0000 | 1.706 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.75 | Call | Currency Future | 3,065.0000 | 2,978.0000 | (2.838) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 8.75 | Put | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 9.75 | Call | Currency Future | 2,120.0000 | 2,038.0000 | (3.868) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.75 | Put | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 7.75 | Call | Currency Future | 4,047.0000 | 3,959.0000 | (2.174) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 13.95 | Put | Currency Future | 2,526.0000 | 2,591.0000 | 2.573 | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 14.95 | Call | Currency Future | 246.0000 | 230.0000 | (6.504) | 0 | 0 | 0 |
| 15/06/2009 | € / R 2010/03/15 | 15.95 | Call | Currency Future | 167.0000 | 154.0000 | (7.784) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | € / R | 2010/03/15 | 10.75 | Call | Currency Future | 1,347.0000 | 1,279.0000 | (5.048) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 14.95 | Put | Currency Future | 3,416.0000 | 3,486.0000 | 2.049 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.95 | Put | Currency Future | 1,681.0000 | 1,740.0000 | 3.510 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.25 | Put | Currency Future | 1,148.0000 | 1,197.0000 | 4.268 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.25 | Call | Currency Future | 677.0000 | 640.0000 | (5.465) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.20 | Put | Currency Future | 1,112.0000 | 1,161.0000 | 4.406 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.15 | Put | Currency Future | 1,077.0000 | 1,125.0000 | 4.457 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.15 | Call | Currency Future | 707.0000 | 668.0000 | (5.516) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.20 | Call | Currency Future | 692.0000 | 654.0000 | (5.491) | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.10 | Put | Currency Future | 1,042.0000 | 1,089.0000 | 4.511 | 0 | 0 | 0 |
| 15/06/2009 | € / R | 2010/03/15 | 12.10 | Call | Currency Future | 722.0000 | 682.0000 | (5.540) | 0 | 0 | 0 |
| 15/06/2009 | AL12 | 2009/08/06 | | | Index Future | 318.8740 | 321.3180 | 0.766 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | AL13 | 2009/08/06 | | | Index Future | 245.5860 | 245.8530 | 0.109 | 0.0000 | 0.0000 | 7 |
| 15/06/2009 | AL37 | 2009/08/06 | | | Index Future | 278.0450 | 279.1410 | 0.394 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | AL7T | 2009/08/06 | | | Index Future | 311.9420 | 313.9760 | 0.652 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | ALBI | 2009/08/06 | | | Index Future | 292.1110 | 292.2560 | 0.050 | 0.0000 | 0.0000 | 562 |
| 15/06/2009 | ALBI | 2009/11/05 | | | Index Future | 297.2050 | 297.3530 | 0.050 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | ALBI | 2010/02/04 | | | Index Future | 300.5710 | 302.2550 | 0.560 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | CRD1 | 2009/08/06 | | | Index Future | 125.0280 | 125.1080 | 0.064 | 0.0000 | 0.0000 | 2 |
| 15/06/2009 | CRD1 | 2009/11/05 | | | Index Future | 127.2330 | 127.3140 | 0.064 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | CRD1 | 2010/02/04 | | | Index Future | 129.5180 | 129.6010 | 0.064 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | GOVI | 2009/08/06 | | | jGovi | 294.0080 | 294.1500 | 0.048 | 0.0000 | 0.0000 | 565 |
| 15/06/2009 | GOVI | 2009/11/05 | | | jGovi | 299.1350 | 299.2805 | 0.049 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | GOVI | 2010/02/04 | | | jGovi | 304.5080 | 304.6565 | 0.049 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | ILBI | 2009/08/06 | | | Index Future | 355.4150 | 355.4150 | - | 0.0000 | 0.0000 | 2 |
| 15/06/2009 | ILBI | 2009/11/05 | | | Index Future | 362.2990 | 362.2990 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J153 | 2010/08/31 | | | jSwap | 7.5640 | 7.5610 | (0.040) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J157 | 2015/09/15 | | | jSwap | 8.7420 | 8.7440 | 0.023 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J186 | 2026/12/21 | | | jSwap | 8.3600 | 8.3690 | 0.108 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J201 | 2014/12/22 | | | jSwap | 8.7910 | 8.7920 | 0.011 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J203 | 2017/09/15 | | | jSwap | 8.8230 | 8.8280 | 0.057 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J204 | 2018/12/21 | | | jSwap | 8.8990 | 8.9030 | 0.045 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | J207 | 2020/01/15 | | | jSwap | 8.8640 | 8.8660 | 0.023 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2009/08/06 | | | jFra | 6.8940 | 6.9040 | 0.145 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2009/11/05 | | | jFra | 6.6990 | 6.7150 | 0.239 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2010/02/04 | | | jFra | 6.8840 | 6.8540 | (0.436) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2010/05/06 | | | jFra | 7.3780 | 7.3720 | (0.081) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2010/08/05 | | | jFra | 7.8230 | 7.7830 | (0.511) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JFRA | 2010/11/04 | | | jFra | 8.0840 | 8.0720 | (0.148) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | JN02 | 2009/08/06 | | | jNote | 7.5980 | 7.5860 | (0.158) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN02 | 2009/11/05 | | | jNote | 7.8410 | 7.8270 | (0.179) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN02 | 2010/02/04 | | | jNote | 8.1280 | 8.1140 | (0.172) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN05 | 2009/08/06 | | | jNote | 8.5020 | 8.5010 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN05 | 2009/11/05 | | | jNote | 8.6380 | 8.6380 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN05 | 2010/02/04 | | | jNote | 8.7870 | 8.7890 | 0.023 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN10 | 2009/08/06 | | | jNote | 8.7020 | 8.7040 | 0.023 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN10 | 2009/11/05 | | | jNote | 8.7600 | 8.7610 | 0.011 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JN10 | 2010/02/04 | | | jNote | 8.8240 | 8.8250 | 0.011 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/06/30 | | | jRod | 8.2510 | 8.2480 | (0.036) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/07/31 | | | jRod | 7.6520 | 7.6440 | (0.105) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/08/31 | | | jRod | 7.3540 | 7.3430 | (0.150) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/09/30 | | | jRod | 7.8030 | 7.7930 | (0.128) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/10/30 | | | jRod | 7.4460 | 7.4270 | (0.255) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/11/30 | | | jRod | 7.2340 | 7.2040 | (0.415) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | JROD | 2009/12/31 | | | jRod | 7.5770 | 7.5490 | (0.370) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | OTH1 | 2009/08/06 | | | Index Future | 281.6400 | 281.7980 | 0.056 | 0.0000 | 0.0000 | 3 |
| 15/06/2009 | OTH1 | 2009/11/05 | | | Index Future | 286.6070 | 286.7680 | 0.056 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | OTH1 | 2010/02/04 | | | Index Future | 291.7550 | 291.9190 | 0.056 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R153 | 2009/08/06 | | | Bond Future | 6.6970 | 6.6990 | 0.030 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 3,382.0000 | 3,379.0000 | (0.089) | 0 | 0 | 0 |
| 15/06/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 3,135.0000 | 3,132.0000 | (0.096) | 0 | 0 | 0 |
| 15/06/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,249.0000 | 1,248.0000 | (0.080) | 0 | 0 | 0 |
| 15/06/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2009/08/06 | | | Bond Future | 8.3230 | 8.3230 | - | 0.0000 | 0.0000 | 8,944 |
| 15/06/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 295.0000 | 269.0000 | (8.814) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 5,189.0000 | 5,163.0000 | (0.501) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2009/11/05 | | | Bond Future | 8.4080 | 8.4070 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 5,775.0000 | 5,749.0000 | (0.450) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 933.0000 | 913.0000 | (2.144) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2010/02/04 | | | Bond Future | 8.4970 | 8.4960 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 5,521.0000 | 5,499.0000 | (0.398) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 1,728.0000 | 1,711.0000 | (0.984) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2010/05/06 | | | Bond Future | 8.5730 | 8.5720 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R157 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 2,156.0000 | 2,147.0000 | (0.417) | 0 | 0 | 0 |
| 15/06/2009 | R157 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 2,504.0000 | 2,491.0000 | (0.519) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/08/06 | | | Bond Future | 8.8140 | 8.8140 | - | 0.0000 | 0.0000 | 11,624 |
| 15/06/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 169.0000 | 147.0000 | (13.018) | 0 | 0 | 35 |
| 15/06/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 2,465.0000 | 2,377.0000 | (3.570) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 14,181.0000 | 14,158.0000 | (0.162) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 4,263.0000 | 4,175.0000 | (2.064) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/11/05 | | | Bond Future | 8.8580 | 8.8570 | (0.011) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 1,030.0000 | 999.0000 | (3.010) | 0 | 0 | 5,000 |
| 15/06/2009 | R186 | 2009/11/05 | 8.75 | Call | Option on Bond Future | 4,805.0000 | 4,755.0000 | (1.041) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 15,355.0000 | 15,315.0000 | (0.261) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/11/05 | 8.75 | Put | Option on Bond Future | 5,855.0000 | 5,796.0000 | (1.008) | 0 | 0 | 240 |
| 15/06/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 4,670.0000 | 4,611.0000 | (1.263) | 0 | 0 | 5,000 |
| 15/06/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 6,029.0000 | 5,980.0000 | (0.813) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 1,499.0000 | 1,462.0000 | (2.468) | 0 | 0 | 240 |
| 15/06/2009 | R186 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 12,995.0000 | 12,948.0000 | (0.362) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2010/02/04 | | | Bond Future | 8.9040 | 8.9040 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 3,995.0000 | 3,955.0000 | (1.001) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 10,493.0000 | 10,453.0000 | (0.381) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2010/05/06 | | | Bond Future | 8.9490 | 8.9490 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R186 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 1,983.0000 | 1,973.0000 | (0.504) | 0 | 0 | 0 |
| 15/06/2009 | R186 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 2,461.0000 | 2,451.0000 | (0.406) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2009/08/06 | | | Bond Future | 8.3940 | 8.3930 | (0.012) | 0.0000 | 0.0000 | 2 |
| 15/06/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,874.0000 | 3,855.0000 | (0.490) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 286.0000 | 262.0000 | (8.392) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2009/11/05 | | | Bond Future | 8.4590 | 8.4580 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 712.0000 | 696.0000 | (2.247) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,753.0000 | 4,734.0000 | (0.400) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2010/02/04 | | | Bond Future | 8.5340 | 8.5330 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,223.0000 | 5,207.0000 | (0.306) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 1,051.0000 | 1,038.0000 | (1.237) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2010/05/06 | | | Bond Future | 8.6090 | 8.6080 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R201 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 1,770.0000 | 1,763.0000 | (0.395) | 0 | 0 | 0 |
| 15/06/2009 | R201 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 2,180.0000 | 2,169.0000 | (0.505) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2009/08/06 | | | Bond Future | 8.8150 | 8.8140 | (0.011) | 0.0000 | 0.0000 | 1,570 |
| 15/06/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,326.0000 | 3,284.0000 | (1.263) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 936.0000 | 888.0000 | (5.128) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | R203 | 2009/11/05 | | | Bond Future | 8.8820 | 8.8810 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 570.0000 | 553.0000 | (2.982) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,478.0000 | 8,456.0000 | (0.259) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2010/02/04 | | | Bond Future | 8.9570 | 8.9560 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,136.0000 | 6,111.0000 | (0.407) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 2,021.0000 | 2,001.0000 | (0.990) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2010/05/06 | | | Bond Future | 9.0270 | 9.0260 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R203 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 1,909.0000 | 1,898.0000 | (0.576) | 0 | 0 | 0 |
| 15/06/2009 | R203 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 1,769.0000 | 1,764.0000 | (0.283) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2009/08/06 | | | Bond Future | 8.8220 | 8.8210 | (0.011) | 0.0000 | 0.0000 | 515 |
| 15/06/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,033.0000 | 981.0000 | (5.034) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,585.0000 | 3,539.0000 | (1.283) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2009/11/05 | | | Bond Future | 8.8810 | 8.8800 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,312.0000 | 9,287.0000 | (0.268) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 625.0000 | 607.0000 | (2.880) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2010/02/04 | | | Bond Future | 8.9450 | 8.9440 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,706.0000 | 6,678.0000 | (0.418) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 2,247.0000 | 2,225.0000 | (0.979) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2010/05/06 | | | Bond Future | 9.0080 | 9.0080 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R204 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 1,814.0000 | 1,806.0000 | (0.441) | 0 | 0 | 0 |
| 15/06/2009 | R204 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 1,860.0000 | 1,851.0000 | (0.484) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2009/08/06 | | | Bond Future | 8.4000 | 8.3990 | (0.012) | 0.0000 | 0.0000 | 1,775 |
| 15/06/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 240.0000 | 220.0000 | (8.333) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,209.0000 | 3,193.0000 | (0.499) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 5,186.0000 | 5,176.0000 | (0.193) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 41.0000 | 35.0000 | (14.634) | 0 | 0 | 300 |
| 15/06/2009 | R206 | 2009/11/05 | | | Bond Future | 8.4720 | 8.4710 | (0.012) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,938.0000 | 3,922.0000 | (0.406) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 574.0000 | 561.0000 | (2.265) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2010/02/04 | | | Bond Future | 8.5590 | 8.5580 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 834.0000 | 824.0000 | (1.199) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,308.0000 | 4,295.0000 | (0.302) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2010/05/06 | | | Bond Future | 8.6530 | 8.6520 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R206 | 2010/05/06 | 8.75 | Call | Option on Bond Future | 2,016.0000 | 2,009.0000 | (0.347) | 0 | 0 | 0 |
| 15/06/2009 | R206 | 2010/05/06 | 8.75 | Put | Option on Bond Future | 1,723.0000 | 1,713.0000 | (0.580) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2009/08/06 | | | Bond Future | 8.9230 | 8.9220 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,261.0000 | 3,210.0000 | (1.564) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,265.0000 | 1,208.0000 | (4.506) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2009/11/05 | | | Bond Future | 8.9780 | 8.9770 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 581.0000 | 562.0000 | (3.270) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,200.0000 | 10,176.0000 | (0.235) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2010/02/04 | | | Bond Future | 9.0390 | 9.0380 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 7,136.0000 | 7,108.0000 | (0.392) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 2,259.0000 | 2,237.0000 | (0.974) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2010/05/06 | | | Bond Future | 9.1020 | 9.1010 | (0.011) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R207 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 2,169.0000 | 2,165.0000 | (0.184) | 0 | 0 | 0 |
| 15/06/2009 | R207 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 1,308.0000 | 1,298.0000 | (0.765) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2009/08/06 | | | Bond Future | 9.0050 | 9.0120 | 0.078 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,494.0000 | 1,453.0000 | (2.744) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,028.0000 | 2,943.0000 | (2.807) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2009/11/05 | | | Bond Future | 9.0600 | 9.0670 | 0.077 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 9,495.0000 | 9,509.0000 | 0.147 | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 767.0000 | 737.0000 | (3.911) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2010/02/04 | | | Bond Future | 9.1360 | 9.1420 | 0.066 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 2,682.0000 | 2,642.0000 | (1.491) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 6,702.0000 | 6,698.0000 | (0.060) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2010/05/06 | | | Bond Future | 9.2310 | 9.2360 | 0.054 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R208 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 1,643.0000 | 1,621.0000 | (1.339) | 0 | 0 | 0 |
| 15/06/2009 | R208 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 1,529.0000 | 1,537.0000 | 0.523 | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/08/06 | | | Bond Future | 8.3830 | 8.3830 | - | 0.0000 | 0.0000 | 4,503 |
| 15/06/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 1,487.0000 | 1,419.0000 | (4.573) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 4,551.0000 | 4,482.0000 | (1.516) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/08/06 | 8.00 | Call | Option on Bond Future | 1,397.0000 | 1,329.0000 | (4.868) | 0 | 0 | 1,950 |
| 15/06/2009 | R209 | 2009/08/06 | 8.00 | Put | Option on Bond Future | 4,819.0000 | 4,751.0000 | (1.411) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/11/05 | | | Bond Future | 8.4070 | 8.4070 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 14,464.0000 | 14,440.0000 | (0.166) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 1,073.0000 | 1,044.0000 | (2.703) | 0 | 0 | 2,500 |
| 15/06/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 696.0000 | 672.0000 | (3.448) | 0 | 0 | 5,000 |
| 15/06/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 11,325.0000 | 11,295.0000 | (0.265) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 1,065.0000 | 1,034.0000 | (2.911) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 12,116.0000 | 12,086.0000 | (0.248) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2010/02/04 | | | Bond Future | 8.4330 | 8.4330 | - | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 13,308.0000 | 13,282.0000 | (0.195) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 1,630.0000 | 1,605.0000 | (1.534) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 2,478.0000 | 2,447.0000 | (1.251) | 0 | 0 | 2,500 |
| 15/06/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 11,143.0000 | 11,113.0000 | (0.269) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2010/05/06 | | | Bond Future | 8.4560 | 8.4550 | (0.012) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | R209 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 1,287.0000 | 1,276.0000 | (0.855) | 0 | 0 | 0 |
| 15/06/2009 | R209 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 1,658.0000 | 1,656.0000 | (0.121) | 0 | 0 | 0 |
| 15/06/2009 | TRT1 | 2009/08/06 | | | Index Future | 290.2030 | 290.3440 | 0.049 | 0.0000 | 0.0000 | 100 |
| 15/06/2009 | TRT1 | 2009/11/05 | | | Index Future | 295.3210 | 295.4660 | 0.049 | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | TRT1 | 2010/02/04 | | | Index Future | 300.6250 | 300.7730 | 0.049 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.6001 | 6.4939 | (1.609) | 0.0000 | 0.0000 | 97,728 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.25 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 422.0000 | 352.0000 | (16.588) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 127.0000 | 98.0000 | (22.835) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 332.0000 | 399.0000 | 20.181 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 514.0000 | 589.0000 | 14.591 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 269.0000 | 329.0000 | 22.305 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.00 | Call | Currency Future | 1,600.0000 | 1,494.0000 | (6.625) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 627.0000 | 704.0000 | 12.281 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 589.0000 | 665.0000 | 12.903 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 289.0000 | 240.0000 | (16.955) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.50 | Call | Currency Future | 3,100.0000 | 2,994.0000 | (3.419) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 85.0000 | 64.0000 | (24.706) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.00 | Put | Currency Future | 48.0000 | 63.0000 | 31.250 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.75 | Call | Currency Future | 2,850.0000 | 2,744.0000 | (3.719) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 122.0000 | 158.0000 | 29.508 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 232.0000 | 193.0000 | (16.810) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 491.0000 | 411.0000 | (16.293) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 514.0000 | 589.0000 | 14.591 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 250.0000 | 207.0000 | (17.200) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 115.0000 | 88.0000 | (23.478) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 567.0000 | 480.0000 | (15.344) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 201.0000 | 167.0000 | (16.915) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 164.0000 | 133.0000 | (18.902) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 269.0000 | 223.0000 | (17.100) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.00 | Call | Currency Future | 4,600.0000 | 4,494.0000 | (2.304) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 785.0000 | 870.0000 | 10.828 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.90 | Call | Currency Future | 733.0000 | 638.0000 | (12.960) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.25 | Call | Currency Future | 4,350.0000 | 4,244.0000 | (2.437) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 491.0000 | 411.0000 | (16.293) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 91.0000 | 117.0000 | 28.571 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 139.0000 | 109.0000 | (21.583) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 269.0000 | 223.0000 | (17.100) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 300.0000 | 363.0000 | 21.000 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 704.0000 | 786.0000 | 11.648 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.00 | Call | Currency Future | 648.0000 | 556.0000 | (14.198) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.25 | Call | Currency Future | 1,351.0000 | 1,246.0000 | (7.772) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.15 | Call | Currency Future | 528.0000 | 445.0000 | (15.720) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 401.0000 | 473.0000 | 17.955 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 164.0000 | 133.0000 | (18.902) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 665.0000 | 744.0000 | 11.880 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 67.0000 | 86.0000 | 28.358 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.25 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.05 | Put | Currency Future | 57.0000 | 74.0000 | 29.825 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 401.0000 | 473.0000 | 17.955 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 589.0000 | 665.0000 | 12.903 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 239.0000 | 297.0000 | 24.268 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 211.0000 | 265.0000 | 25.592 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.50 | Call | Currency Future | 6,100.0000 | 5,994.0000 | (1.738) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 104.0000 | 79.0000 | (24.038) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 690.0000 | 597.0000 | (13.478) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.25 | Put | Currency Future | 1,659.0000 | 1,762.0000 | 6.209 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 91.0000 | 117.0000 | 28.571 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 139.0000 | 109.0000 | (21.583) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 311.0000 | 259.0000 | (16.720) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 186.0000 | 236.0000 | 26.882 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.90 | Put | Currency Future | 33.0000 | 44.0000 | 33.333 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 869.0000 | 957.0000 | 10.127 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 362.0000 | 301.0000 | (16.851) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 127.0000 | 98.0000 | (22.835) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 336.0000 | 280.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 40.0000 | 53.0000 | 32.500 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.75 | Put | Currency Future | 6,150.0000 | 6,256.0000 | 1.724 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 955.0000 | 1,047.0000 | 9.634 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 115.0000 | 88.0000 | (23.478) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 269.0000 | 329.0000 | 22.305 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 744.0000 | 827.0000 | 11.156 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 55.0000 | 40.0000 | (27.273) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 665.0000 | 744.0000 | 11.880 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 475.0000 | 552.0000 | 16.211 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.00 | Put | Currency Future | 1,417.0000 | 1,518.0000 | 7.128 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 94.0000 | 71.0000 | (24.468) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.85 | Call | Currency Future | 777.0000 | 681.0000 | (12.355) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 826.0000 | 913.0000 | 10.533 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 201.0000 | 167.0000 | (16.915) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 627.0000 | 704.0000 | 12.281 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.00 | Put | Currency Future | 553.0000 | 626.0000 | 13.201 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 239.0000 | 297.0000 | 24.268 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 141.0000 | 182.0000 | 29.078 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 153.0000 | 120.0000 | (21.569) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 122.0000 | 158.0000 | 29.508 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 391.0000 | 326.0000 | (16.624) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.50 | Put | Currency Future | 2,900.0000 | 3,006.0000 | 3.655 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 475.0000 | 552.0000 | 16.211 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 300.0000 | 363.0000 | 21.000 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 162.0000 | 208.0000 | 28.395 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 175.0000 | 146.0000 | (16.571) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 250.0000 | 207.0000 | (17.200) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 422.0000 | 352.0000 | (16.588) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.00 | Call | Currency Future | 17.0000 | 11.0000 | (35.294) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 336.0000 | 280.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 438.0000 | 512.0000 | 16.895 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 289.0000 | 240.0000 | (16.955) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.55 | Put | Currency Future | 2,950.0000 | 3,056.0000 | 3.593 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 186.0000 | 236.0000 | 26.882 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 175.0000 | 146.0000 | (16.571) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 232.0000 | 193.0000 | (16.810) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.55 | Call | Currency Future | 6,050.0000 | 5,944.0000 | (1.752) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 567.0000 | 480.0000 | (15.344) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 106.0000 | 137.0000 | 29.245 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 162.0000 | 208.0000 | 28.395 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 366.0000 | 436.0000 | 19.126 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.05 | Put | Currency Future | 4,450.0000 | 4,556.0000 | 2.382 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 67.0000 | 86.0000 | 28.358 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.25 | Call | Currency Future | 456.0000 | 381.0000 | (16.447) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 188.0000 | 156.0000 | (17.021) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 332.0000 | 399.0000 | 20.181 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.75 | Put | Currency Future | 3,150.0000 | 3,256.0000 | 3.365 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.55 | Put | Currency Future | 5,950.0000 | 6,056.0000 | 1.782 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.00 | Put | Currency Future | 4,400.0000 | 4,506.0000 | 2.409 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.25 | Put | Currency Future | 4,650.0000 | 4,756.0000 | 2.280 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 362.0000 | 301.0000 | (16.851) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 216.0000 | 180.0000 | (16.667) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 9.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.85 | Put | Currency Future | 27.0000 | 37.0000 | 37.037 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.50 | Put | Currency Future | 5,900.0000 | 6,006.0000 | 1.797 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.75 | Call | Currency Future | 5,850.0000 | 5,744.0000 | (1.812) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 69.0000 | 51.0000 | (26.087) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.05 | Call | Currency Future | 15.0000 | 10.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.80 | Put | Currency Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 11.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 869.0000 | 957.0000 | 10.127 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.80 | Call | Currency Future | 822.0000 | 724.0000 | (11.922) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 76.0000 | 57.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 69.0000 | 51.0000 | (26.087) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 85.0000 | 64.0000 | (24.706) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 785.0000 | 870.0000 | 10.828 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 49.0000 | 36.0000 | (26.531) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 999.0000 | 1,092.0000 | 9.309 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/09/14 | 6.15 | Put | Currency Future | 78.0000 | 101.0000 | 29.487 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 62.0000 | 46.0000 | (25.806) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 8.05 | Put | Currency Future | 1,465.0000 | 1,566.0000 | 6.894 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 704.0000 | 786.0000 | 11.648 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 104.0000 | 79.0000 | (24.038) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 6.05 | Call | Currency Future | 607.0000 | 518.0000 | (14.662) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.05 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 911.0000 | 1,002.0000 | 9.989 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 2.05 | Call | Currency Future | 4,550.0000 | 4,444.0000 | (2.330) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.55 | Call | Currency Future | 3,050.0000 | 2,944.0000 | (3.475) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 5.05 | Call | Currency Future | 1,550.0000 | 1,444.0000 | (6.839) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/09/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.6560 | 6.5509 | (1.579) | 0.0000 | 0.0000 | 357 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.15 | Put | Currency Future | 141.0000 | 168.0000 | 19.149 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 613.0000 | 539.0000 | (12.072) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.30 | Put | Currency Future | 193.0000 | 234.0000 | 21.244 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.70 | Call | Currency Future | 368.0000 | 324.0000 | (11.957) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 11.35 | Put | Currency Future | 4,694.0000 | 4,799.0000 | 2.237 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.15 | Call | Currency Future | 647.0000 | 569.0000 | (12.056) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.20 | Put | Currency Future | 157.0000 | 189.0000 | 20.382 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.05 | Put | Currency Future | 114.0000 | 137.0000 | 20.175 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 477.0000 | 544.0000 | 14.046 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.25 | Put | Currency Future | 173.0000 | 210.0000 | 21.387 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.55 | Put | Currency Future | 320.0000 | 376.0000 | 17.500 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 3.85 | Call | Currency Future | 2,806.0000 | 2,701.0000 | (3.742) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.60 | Call | Currency Future | 406.0000 | 358.0000 | (11.823) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.05 | Call | Currency Future | 720.0000 | 637.0000 | (11.528) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 11.05 | Put | Currency Future | 4,394.0000 | 4,499.0000 | 2.390 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.25 | Call | Currency Future | 579.0000 | 511.0000 | (11.744) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.70 | Put | Currency Future | 412.0000 | 474.0000 | 15.049 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/12/14 | 0.85 | Call | Currency Future | 5,806.0000 | 5,701.0000 | (1.808) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.55 | Put | Currency Future | 5,894.0000 | 5,999.0000 | 1.781 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 318.0000 | 281.0000 | (11.635) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 11.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.05 | Put | Currency Future | 658.0000 | 724.0000 | 10.030 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.30 | Put | Currency Future | 193.0000 | 234.0000 | 21.244 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.60 | Put | Currency Future | 350.0000 | 407.0000 | 16.286 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 426.0000 | 377.0000 | (11.502) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.10 | Call | Currency Future | 248.0000 | 211.0000 | (14.919) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 9.85 | Put | Currency Future | 3,197.0000 | 3,301.0000 | 3.253 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.05 | Call | Currency Future | 264.0000 | 225.0000 | (14.773) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.30 | Call | Currency Future | 549.0000 | 485.0000 | (11.658) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.20 | Call | Currency Future | 218.0000 | 184.0000 | (15.596) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 9.85 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 318.0000 | 281.0000 | (11.635) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.20 | Put | Currency Future | 157.0000 | 189.0000 | 20.382 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 477.0000 | 544.0000 | 14.046 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.30 | Call | Currency Future | 549.0000 | 485.0000 | (11.658) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 380.0000 | 440.0000 | 15.789 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.10 | Put | Currency Future | 692.0000 | 760.0000 | 9.827 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 3.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.60 | Put | Currency Future | 5,944.0000 | 6,049.0000 | 1.766 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.10 | Call | Currency Future | 683.0000 | 603.0000 | (11.713) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.80 | Call | Currency Future | 333.0000 | 294.0000 | (11.712) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 386.0000 | 341.0000 | (11.658) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.70 | Call | Currency Future | 368.0000 | 324.0000 | (11.957) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.20 | Put | Currency Future | 762.0000 | 833.0000 | 9.318 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 5.35 | Call | Currency Future | 1,322.0000 | 1,221.0000 | (7.640) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.35 | Call | Currency Future | 521.0000 | 460.0000 | (11.708) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 9.60 | Put | Currency Future | 2,948.0000 | 3,052.0000 | 3.528 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.10 | Put | Currency Future | 127.0000 | 152.0000 | 19.685 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.80 | Call | Currency Future | 333.0000 | 294.0000 | (11.712) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.50 | Put | Currency Future | 291.0000 | 345.0000 | 18.557 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.70 | Put | Currency Future | 412.0000 | 474.0000 | 15.049 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.00 | Put | Currency Future | 620.0000 | 689.0000 | 11.129 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 5.35 | Put | Currency Future | 16.0000 | 20.0000 | 25.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD | 2009/12/14 | 6.35 | Put | Currency Future | 215.0000 | 260.0000 | 20.930 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 11.10 | Put | Currency Future | 4,444.0000 | 4,549.0000 | 2.363 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.00 | Put | Currency Future | 102.0000 | 122.0000 | 19.608 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 613.0000 | 539.0000 | (12.072) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.85 | Put | Currency Future | 512.0000 | 580.0000 | 13.281 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.40 | Put | Currency Future | 239.0000 | 287.0000 | 20.084 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.55 | Put | Currency Future | 320.0000 | 376.0000 | 17.500 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.30 | Call | Currency Future | 191.0000 | 161.0000 | (15.707) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 2.35 | Call | Currency Future | 4,306.0000 | 4,201.0000 | (2.438) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.85 | Put | Currency Future | 512.0000 | 580.0000 | 13.281 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 9.55 | Put | Currency Future | 2,899.0000 | 3,003.0000 | 3.587 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.40 | Call | Currency Future | 495.0000 | 438.0000 | (11.515) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.00 | Call | Currency Future | 276.0000 | 240.0000 | (13.043) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 8.35 | Put | Currency Future | 1,734.0000 | 1,831.0000 | 5.594 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 386.0000 | 341.0000 | (11.658) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 7.30 | Put | Currency Future | 835.0000 | 910.0000 | 8.982 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 8.35 | Call | Currency Future | 40.0000 | 32.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.85 | Put | Currency Future | 6,194.0000 | 6,299.0000 | 1.695 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.50 | Call | Currency Future | 447.0000 | 396.0000 | (11.409) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.90 | Put | Currency Future | 547.0000 | 617.0000 | 12.797 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 380.0000 | 440.0000 | 15.789 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.75 | Put | Currency Future | 444.0000 | 508.0000 | 14.414 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 0.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.75 | Call | Currency Future | 350.0000 | 309.0000 | (11.714) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 0.60 | Call | Currency Future | 6,056.0000 | 5,951.0000 | (1.734) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 426.0000 | 377.0000 | (11.502) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 2.10 | Call | Currency Future | 4,556.0000 | 4,451.0000 | (2.305) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.90 | Call | Currency Future | 303.0000 | 268.0000 | (11.551) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.45 | Call | Currency Future | 470.0000 | 417.0000 | (11.277) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 5.90 | Put | Currency Future | 80.0000 | 97.0000 | 21.250 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.45 | Put | Currency Future | 264.0000 | 316.0000 | 19.697 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 6.90 | Call | Currency Future | 303.0000 | 268.0000 | (11.551) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD | 2009/12/14 | 5.90 | Call | Currency Future | 836.0000 | 748.0000 | (10.526) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 547.0000 | 617.0000 | 12.797 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 8.10 | Put | Currency Future | 1,504.0000 | 1,597.0000 | 6.184 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.00 | Call | Currency Future | 758.0000 | 673.0000 | (11.214) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 9.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 11.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 9.55 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 8.10 | Call | Currency Future | 60.0000 | 48.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 8.05 | Call | Currency Future | 65.0000 | 52.0000 | (20.000) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 5.10 | Call | Currency Future | 1,562.0000 | 1,459.0000 | (6.594) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 5.10 | Put | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 0.55 | Call | Currency Future | 6,106.0000 | 6,001.0000 | (1.720) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 3.60 | Call | Currency Future | 3,056.0000 | 2,951.0000 | (3.436) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 8.05 | Put | Currency Future | 1,459.0000 | 1,551.0000 | 6.306 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 2.05 | Call | Currency Future | 4,606.0000 | 4,501.0000 | (2.280) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 3.55 | Call | Currency Future | 3,106.0000 | 3,001.0000 | (3.381) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 5.05 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 5.05 | Call | Currency Future | 1,611.0000 | 1,507.0000 | (6.456) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 521.0000 | 460.0000 | (11.708) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 470.0000 | 417.0000 | (11.277) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 215.0000 | 260.0000 | 20.930 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 264.0000 | 316.0000 | 19.697 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 289.0000 | 256.0000 | (11.419) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 289.0000 | 256.0000 | (11.419) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 583.0000 | 655.0000 | 12.350 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.25 | Put | Currency Future | 798.0000 | 871.0000 | 9.148 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.25 | Call | Currency Future | 204.0000 | 172.0000 | (15.686) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 233.0000 | 197.0000 | (15.451) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 658.0000 | 724.0000 | 10.030 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 727.0000 | 796.0000 | 9.491 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 233.0000 | 197.0000 | (15.451) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 264.0000 | 225.0000 | (14.773) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/06/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 727.0000 | 796.0000 | 9.491 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 583.0000 | 655.0000 | 12.350 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 495.0000 | 438.0000 | (11.515) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 239.0000 | 287.0000 | 20.084 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | | | Currency Future | 6.7096 | 6.6034 | (1.583) | 0.0000 | 0.0000 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.60 | Put | Currency Future | 407.0000 | 463.0000 | 13.759 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.90 | Put | Currency Future | 598.0000 | 665.0000 | 11.204 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.70 | Call | Currency Future | 477.0000 | 430.0000 | (9.853) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 7.00 | Call | Currency Future | 378.0000 | 342.0000 | (9.524) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.70 | Put | Currency Future | 467.0000 | 527.0000 | 12.848 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.60 | Call | Currency Future | 516.0000 | 466.0000 | (9.690) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.90 | Call | Currency Future | 408.0000 | 368.0000 | (9.804) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 7.10 | Call | Currency Future | 351.0000 | 309.0000 | (11.966) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.80 | Put | Currency Future | 531.0000 | 594.0000 | 11.864 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.80 | Call | Currency Future | 441.0000 | 398.0000 | (9.751) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 7.10 | Put | Currency Future | 742.0000 | 805.0000 | 8.491 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 7.00 | Put | Currency Future | 668.0000 | 738.0000 | 10.479 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.40 | Call | Currency Future | 603.0000 | 546.0000 | (9.453) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.40 | Put | Currency Future | 293.0000 | 343.0000 | 17.065 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.30 | Call | Currency Future | 655.0000 | 592.0000 | (9.618) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.30 | Put | Currency Future | 246.0000 | 289.0000 | 17.480 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.65 | Put | Currency Future | 437.0000 | 494.0000 | 13.043 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.65 | Call | Currency Future | 496.0000 | 448.0000 | (9.677) | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.50 | Put | Currency Future | 347.0000 | 403.0000 | 16.138 | 0 | 0 | 0 |
| 15/06/2009 | ZAAD 2010/03/15 | 6.50 | Call | Currency Future | 557.0000 | 506.0000 | (9.156) | 0 | 0 | 0 |

Grand Total:

794,776