



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/12/2008

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | | | Currency Future | 10.2009 | 10.0464 | (1.515) | 10.2300 | 1.0000 | 110,250 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.65 | Call | Currency Future | 1,551.0000 | 1,396.0000 | (9.994) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.10 | Call | Currency Future | 2,101.0000 | 1,946.0000 | (7.377) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.45 | Put | Currency Future | 291.0000 | 412.0000 | 41.581 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.55 | Call | Currency Future | 657.0000 | 498.0000 | (24.201) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.25 | Call | Currency Future | 89.0000 | 21.0000 | (76.404) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.10 | Put | Currency Future | 905.0000 | 1,055.0000 | 16.575 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.55 | Put | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.25 | Put | Currency Future | 138.0000 | 224.0000 | 62.319 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.10 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.40 | Call | Currency Future | 50.0000 | 10.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.35 | Call | Currency Future | 61.0000 | 13.0000 | (78.689) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.30 | Call | Currency Future | 1,901.0000 | 1,746.0000 | (8.154) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.50 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 3,000 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.60 | Call | Currency Future | 1,601.0000 | 1,446.0000 | (9.681) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.90 | Call | Currency Future | 2,301.0000 | 2,146.0000 | (6.736) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.45 | Call | Currency Future | 42.0000 | 8.0000 | (80.952) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.80 | Call | Currency Future | 420.0000 | 256.0000 | (39.048) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.20 | Call | Currency Future | 107.0000 | 27.0000 | (74.766) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.00 | Call | Currency Future | 2,201.0000 | 2,046.0000 | (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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 7.80 | Call | Currency Future | 2,401.0000 | 2,246.0000 | (6.456) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.20 | Put | Currency Future | 106.0000 | 181.0000 | 70.755 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.10 | Put | Currency Future | 70.0000 | 102.0000 | 45.714 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.30 | Put | Currency Future | 1,102.0000 | 1,254.0000 | 13.793 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.05 | Call | Currency Future | 1,151.0000 | 996.0000 | (13.467) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.20 | Put | Currency Future | 1,003.0000 | 1,154.0000 | 15.055 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.65 | Put | Currency Future | 470.0000 | 607.0000 | 29.149 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.20 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.10 | Call | Currency Future | 1,101.0000 | 946.0000 | (14.078) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.50 | Call | Currency Future | 1,701.0000 | 1,546.0000 | (9.112) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.30 | Call | Currency Future | 903.0000 | 747.0000 | (17.276) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.95 | Call | Currency Future | 287.0000 | 126.0000 | (56.098) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.80 | Put | Currency Future | 613.0000 | 756.0000 | 23.328 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.95 | Put | Currency Future | 36.0000 | 29.0000 | (19.444) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.80 | Call | Currency Future | 14.0000 | 2.0000 | (85.714) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.15 | Call | Currency Future | 2,051.0000 | 1,896.0000 | (7.557) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.60 | Put | Currency Future | 424.0000 | 558.0000 | 31.604 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.10 | Call | Currency Future | 171.0000 | 49.0000 | (71.345) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.30 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.85 | Call | Currency Future | 1,351.0000 | 1,196.0000 | (11.473) | 0 | 0 | 20,000 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.60 | Call | Currency Future | 25.0000 | 4.0000 | (84.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.80 | Put | Currency Future | 19.0000 | 10.0000 | (47.368) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.30 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.55 | Call | Currency Future | 1,651.0000 | 1,496.0000 | (9.388) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.15 | Put | Currency Future | 86.0000 | 140.0000 | 62.791 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.35 | Put | Currency Future | 210.0000 | 316.0000 | 50.476 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 8.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.30 | Call | Currency Future | 1,901.0000 | 1,746.0000 | (8.154) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.15 | Call | Currency Future | 137.0000 | 36.0000 | (73.723) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.90 | Put | Currency Future | 29.0000 | 20.0000 | (31.034) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.65 | Call | Currency Future | 21.0000 | 4.0000 | (80.952) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.95 | Put | Currency Future | 36.0000 | 29.0000 | (19.444) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.05 | Call | Currency Future | 2,151.0000 | 1,996.0000 | (7.206) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.80 | Call | Currency Future | 1,401.0000 | 1,246.0000 | (11.064) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.45 | Call | Currency Future | 1,751.0000 | 1,596.0000 | (8.852) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.45 | Call | Currency Future | 755.0000 | 598.0000 | (20.795) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.50 | Call | Currency Future | 706.0000 | 548.0000 | (22.380) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.85 | Call | Currency Future | 2,351.0000 | 2,196.0000 | (6.593) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.50 | Put | Currency Future | 1,301.0000 | 1,454.0000 | 11.760 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.70 | Call | Currency Future | 2,501.0000 | 2,346.0000 | (6.198) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.90 | Call | Currency Future | 330.0000 | 167.0000 | (49.394) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.85 | Call | Currency Future | 12.0000 | 2.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.95 | Call | Currency Future | 2,251.0000 | 2,096.0000 | (6.886) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.95 | Call | Currency Future | 287.0000 | 126.0000 | (56.098) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.40 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.40 | Put | Currency Future | 250.0000 | 364.0000 | 45.600 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.60 | Put | Currency Future | 8.0000 | 3.0000 | (62.500) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.85 | Put | Currency Future | 661.0000 | 806.0000 | 21.936 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.60 | Call | Currency Future | 609.0000 | 449.0000 | (26.273) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.50 | Put | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.35 | Call | Currency Future | 1,851.0000 | 1,696.0000 | (8.374) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.00 | Call | Currency Future | 246.0000 | 88.0000 | (64.228) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.00 | Put | Currency Future | 45.0000 | 42.0000 | (6.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.75 | Put | Currency Future | 565.0000 | 706.0000 | 24.956 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.25 | Call | Currency Future | 952.0000 | 797.0000 | (16.282) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.75 | Call | Currency Future | 16.0000 | 3.0000 | (81.250) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 8.80 | Call | Currency Future | 1,401.0000 | 1,246.0000 | (11.064) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.25 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.10 | Call | Currency Future | 171.0000 | 49.0000 | (71.345) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.40 | Call | Currency Future | 1,801.0000 | 1,646.0000 | (8.606) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.35 | Call | Currency Future | 853.0000 | 697.0000 | (18.288) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.30 | Put | Currency Future | 172.0000 | 270.0000 | 56.977 | 0 | 0 | 1,000 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.10 | Put | Currency Future | 70.0000 | 102.0000 | 45.714 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.40 | Call | Currency Future | 804.0000 | 647.0000 | (19.527) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.60 | Call | Currency Future | 1,601.0000 | 1,446.0000 | (9.681) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.35 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.30 | Call | Currency Future | 73.0000 | 16.0000 | (78.082) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.35 | Put | Currency Future | 210.0000 | 316.0000 | 50.476 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.00 | Call | Currency Future | 1,201.0000 | 1,046.0000 | (12.906) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.80 | Call | Currency Future | 420.0000 | 256.0000 | (39.048) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.15 | Call | Currency Future | 1,052.0000 | 896.0000 | (14.829) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.80 | Put | Currency Future | 19.0000 | 10.0000 | (47.368) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.70 | Call | Currency Future | 1,501.0000 | 1,346.0000 | (10.326) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.85 | Call | Currency Future | 374.0000 | 210.0000 | (43.850) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.35 | Put | Currency Future | 2,150.0000 | 2,304.0000 | 7.163 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.40 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.90 | Call | Currency Future | 2,301.0000 | 2,146.0000 | (6.736) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.85 | Put | Currency Future | 1,650.0000 | 1,804.0000 | 9.333 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.00 | Put | Currency Future | 807.0000 | 955.0000 | 18.340 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.25 | Call | Currency Future | 1,951.0000 | 1,796.0000 | (7.945) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.85 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.00 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.35 | Call | Currency Future | 61.0000 | 13.0000 | (78.689) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 8.20 | Call | Currency Future | 2,001.0000 | 1,846.0000 | (7.746) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.85 | Put | Currency Future | 23.0000 | 14.0000 | (39.130) | 0 | 0 | 1,000 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.35 | Put | Currency Future | 1,152.0000 | 1,304.0000 | 13.194 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.00 | Call | Currency Future | 8.0000 | 1.0000 | (87.500) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.40 | Call | Currency Future | 804.0000 | 647.0000 | (19.527) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.10 | Call | Currency Future | 2,101.0000 | 1,946.0000 | (7.377) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.75 | Call | Currency Future | 1,451.0000 | 1,296.0000 | (10.682) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.10 | Call | Currency Future | 3,101.0000 | 2,946.0000 | (4.998) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.70 | Put | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.20 | Call | Currency Future | 2,001.0000 | 1,846.0000 | (7.746) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.20 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.70 | Call | Currency Future | 513.0000 | 351.0000 | (31.579) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.85 | Call | Currency Future | 1,351.0000 | 1,196.0000 | (11.473) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.35 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.60 | Put | Currency Future | 1,401.0000 | 1,554.0000 | 10.921 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.70 | Call | Currency Future | 1,501.0000 | 1,346.0000 | (10.326) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.95 | Call | Currency Future | 1,251.0000 | 1,096.0000 | (12.390) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.50 | Put | Currency Future | 334.0000 | 460.0000 | 37.725 | 0 | 0 | 2,000 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.50 | Call | Currency Future | 35.0000 | 7.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.20 | Put | Currency Future | 106.0000 | 181.0000 | 70.755 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.30 | Put | Currency Future | 4,099.0000 | 4,254.0000 | 3.781 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 6.80 | Call | Currency Future | 3,401.0000 | 3,246.0000 | (4.557) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.75 | Put | Currency Future | 2,549.0000 | 2,704.0000 | 6.081 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.45 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.10 | Put | Currency Future | 3,899.0000 | 4,054.0000 | 3.975 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.95 | Call | Currency Future | 9.0000 | 1.0000 | (88.889) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 6.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.55 | Put | Currency Future | 3,349.0000 | 3,504.0000 | 4.628 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.55 | Call | Currency Future | 2,651.0000 | 2,496.0000 | (5.847) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.05 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.00 | Put | Currency Future | 1,800.0000 | 1,954.0000 | 8.556 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.95 | Put | Currency Future | 2,749.0000 | 2,904.0000 | 5.638 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.05 | Put | Currency Future | 1,850.0000 | 2,004.0000 | 8.324 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.35 | Call | Currency Future | 853.0000 | 697.0000 | (18.288) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.50 | Put | Currency Future | 2,300.0000 | 2,454.0000 | 6.696 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.20 | Call | Currency Future | 1,002.0000 | 847.0000 | (15.469) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.35 | Put | Currency Future | 3,149.0000 | 3,304.0000 | 4.922 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.65 | Call | Currency Future | 561.0000 | 400.0000 | (28.699) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.85 | Put | Currency Future | 3,649.0000 | 3,804.0000 | 4.248 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.20 | Put | Currency Future | 2,000.0000 | 2,154.0000 | 7.700 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.20 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.10 | Put | Currency Future | 2,899.0000 | 3,054.0000 | 5.347 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.40 | Call | Currency Future | 1,801.0000 | 1,646.0000 | (8.606) | 0 | 0 | 20 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.20 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.20 | Call | Currency Future | 1,002.0000 | 847.0000 | (15.469) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.70 | Put | Currency Future | 2,499.0000 | 2,654.0000 | 6.202 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.55 | Put | Currency Future | 379.0000 | 509.0000 | 34.301 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.10 | Call | Currency Future | 1,101.0000 | 946.0000 | (14.078) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.50 | Put | Currency Future | 3,299.0000 | 3,454.0000 | 4.698 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.45 | Put | Currency Future | 3,249.0000 | 3,404.0000 | 4.771 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 7.60 | Call | Currency Future | 2,601.0000 | 2,446.0000 | (5.959) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.35 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.70 | Call | Currency Future | 513.0000 | 351.0000 | (31.579) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.20 | Put | Currency Future | 3,999.0000 | 4,154.0000 | 3.876 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 14.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.10 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.25 | Put | Currency Future | 1,053.0000 | 1,204.0000 | 14.340 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.75 | Put | Currency Future | 15.0000 | 7.0000 | (53.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.60 | Put | Currency Future | 2,399.0000 | 2,554.0000 | 6.461 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.25 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.40 | Call | Currency Future | 2,801.0000 | 2,646.0000 | (5.534) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.75 | Call | Currency Future | 466.0000 | 303.0000 | (34.979) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.95 | Put | Currency Future | 1,750.0000 | 1,904.0000 | 8.800 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.30 | Call | Currency Future | 903.0000 | 747.0000 | (17.276) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.75 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.70 | Put | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.60 | Put | Currency Future | 3,399.0000 | 3,554.0000 | 4.560 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.25 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.30 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.25 | Put | Currency Future | 2,050.0000 | 2,204.0000 | 7.512 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.10 | Put | Currency Future | 1,900.0000 | 2,054.0000 | 8.105 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.75 | Put | Currency Future | 1,550.0000 | 1,704.0000 | 9.935 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.15 | Call | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.85 | Put | Currency Future | 2,649.0000 | 2,804.0000 | 5.851 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.60 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.90 | Call | Currency Future | 1,301.0000 | 1,146.0000 | (11.914) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.95 | Call | Currency Future | 1,251.0000 | 1,096.0000 | (12.390) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.50 | Call | Currency Future | 2,701.0000 | 2,546.0000 | (5.739) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 8.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.65 | Put | Currency Future | 10.0000 | 4.0000 | (60.000) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2008/12/12 | 10.55 | Call | Currency Future | 30.0000 | 5.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.80 | Put | Currency Future | 2,599.0000 | 2,754.0000 | 5.964 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.95 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.80 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.20 | Call | Currency Future | 107.0000 | 27.0000 | (74.766) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 10.70 | Put | Currency Future | 517.0000 | 657.0000 | 27.079 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.45 | Put | Currency Future | 1,251.0000 | 1,404.0000 | 12.230 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.45 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.80 | Put | Currency Future | 1,600.0000 | 1,754.0000 | 9.625 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 6.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.55 | Put | Currency Future | 2,349.0000 | 2,504.0000 | 6.599 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.00 | Call | Currency Future | 3,201.0000 | 3,046.0000 | (4.842) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.05 | Put | Currency Future | 856.0000 | 1,005.0000 | 17.407 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.70 | Put | Currency Future | 1,500.0000 | 1,654.0000 | 10.267 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.45 | Call | Currency Future | 755.0000 | 598.0000 | (20.795) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.05 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 9.45 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.20 | Put | Currency Future | 2,999.0000 | 3,154.0000 | 5.168 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.95 | Call | Currency Future | 2,251.0000 | 2,096.0000 | (6.886) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.20 | Call | Currency Future | 3,001.0000 | 2,846.0000 | (5.165) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.30 | Call | Currency Future | 2,901.0000 | 2,746.0000 | (5.343) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.00 | Put | Currency Future | 2,799.0000 | 2,954.0000 | 5.538 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.45 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.30 | Put | Currency Future | 3,099.0000 | 3,254.0000 | 5.002 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 7.75 | Call | Currency Future | 2,451.0000 | 2,296.0000 | (6.324) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 12.45 | Put | Currency Future | 2,250.0000 | 2,404.0000 | 6.844 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 13.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2008/12/12 | 11.70 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R | 2008/12/12 | 7.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 10.95 | Put | Currency Future | 758.0000 | 905.0000 | 19.393 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 6.95 | Call | Currency Future | 3,251.0000 | 3,096.0000 | (4.768) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 10.70 | Call | Currency Future | 18.0000 | 3.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 6.90 | Call | Currency Future | 3,301.0000 | 3,146.0000 | (4.696) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.30 | Call | Currency Future | 2,901.0000 | 2,746.0000 | (5.343) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 6.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.90 | Put | Currency Future | 2,699.0000 | 2,854.0000 | 5.743 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 11.40 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 11.40 | Put | Currency Future | 1,202.0000 | 1,354.0000 | 12.646 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.15 | Put | Currency Future | 1,950.0000 | 2,104.0000 | 7.897 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 13.65 | Put | Currency Future | 3,449.0000 | 3,604.0000 | 4.494 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.15 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 13.40 | Put | Currency Future | 3,199.0000 | 3,354.0000 | 4.845 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 13.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.65 | Call | Currency Future | 2,551.0000 | 2,396.0000 | (6.076) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 11.15 | Put | Currency Future | 954.0000 | 1,104.0000 | 15.723 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 11.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 11.90 | Put | Currency Future | 1,700.0000 | 1,854.0000 | 9.059 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 13.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.65 | Put | Currency Future | 2,449.0000 | 2,604.0000 | 6.329 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 12.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.45 | Call | Currency Future | 2,751.0000 | 2,596.0000 | (5.634) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2008/12/12 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | | | Currency Future | 10.4330 | 10.2850 | (1.419) | 10.4300 | 10.2600 | 88,269 |
| 11/12/2008 | \$ / R | 2009/03/16 | 10.35 | Put | Currency Future | 555.0000 | 628.0000 | 13.153 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 10.45 | Call | Currency Future | 599.0000 | 528.0000 | (11.853) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 10.75 | Put | Currency Future | 815.0000 | 899.0000 | 10.307 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 8.55 | Call | Currency Future | 1,923.0000 | 1,783.0000 | (7.280) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 8.45 | Call | Currency Future | 2,016.0000 | 1,874.0000 | (7.044) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 8.10 | Put | Currency Future | 15.0000 | 18.0000 | 20.000 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/03/16 | 11.00 | Call | Currency Future | 411.0000 | 351.0000 | (14.599) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 26.0000 | 32.0000 | 23.077 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 49.0000 | 58.0000 | 18.367 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 770.0000 | 682.0000 | (11.429) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.60 | Put | Currency Future | 1,412.0000 | 1,519.0000 | 7.578 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 2,109.0000 | 1,967.0000 | (6.733) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.00 | Call | Currency Future | 2,445.0000 | 2,299.0000 | (5.971) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,832.0000 | 1,693.0000 | (7.587) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.50 | Call | Currency Future | 580.0000 | 511.0000 | (11.897) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 387.0000 | 447.0000 | 15.504 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,832.0000 | 1,693.0000 | (7.587) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.00 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 17.0000 | 20.0000 | 17.647 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 638.0000 | 563.0000 | (11.755) | 31 | 31 | 5,000 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 700.0000 | 621.0000 | (11.286) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 24.0000 | 29.0000 | 20.833 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,654.0000 | 1,519.0000 | (8.162) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,348.0000 | 2,203.0000 | (6.175) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.50 | Put | Currency Future | 647.0000 | 726.0000 | 12.210 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 881.0000 | 964.0000 | 9.421 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 1,280.0000 | 1,156.0000 | (9.688) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,877.0000 | 1,738.0000 | (7.405) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 2,157.0000 | 2,014.0000 | (6.630) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 49.0000 | 58.0000 | 18.367 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 659.0000 | 581.0000 | (11.836) | 27 | 32 | 2,250 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 71.0000 | 84.0000 | 18.310 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.45 | Call | Currency Future | 280.0000 | 235.0000 | (16.071) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.75 | Put | Currency Future | 270.0000 | 309.0000 | 14.444 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.40 | Call | Currency Future | 2,062.0000 | 1,920.0000 | (6.887) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 40.0000 | 48.0000 | 20.000 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.25 | Put | Currency Future | 21.0000 | 26.0000 | 23.810 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 526.0000 | 596.0000 | 13.308 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 464.0000 | 399.0000 | (14.009) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.45 | Put | Currency Future | 1,297.0000 | 1,400.0000 | 7.941 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.75 | Call | Currency Future | 1,742.0000 | 1,605.0000 | (7.865) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 17.0000 | 20.0000 | 17.647 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 2,157.0000 | 2,014.0000 | (6.630) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 10.75 | Call | Currency Future | 498.0000 | 434.0000 | (12.851) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 147.0000 | 171.0000 | 16.327 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 467.0000 | 536.0000 | 14.775 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 254.0000 | 291.0000 | 14.567 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.75 | Put | Currency Future | 59.0000 | 70.0000 | 18.644 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.25 | Call | Currency Future | 2,204.0000 | 2,061.0000 | (6.488) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 2,252.0000 | 2,108.0000 | (6.394) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,300.0000 | 2,155.0000 | (6.304) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 108.0000 | 127.0000 | 17.593 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 40.0000 | 48.0000 | 20.000 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,396.0000 | 2,251.0000 | (6.052) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 54.0000 | 64.0000 | 18.519 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 618.0000 | 545.0000 | (11.812) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.70 | Put | Currency Future | 780.0000 | 867.0000 | 11.154 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.40 | Put | Currency Future | 29.0000 | 35.0000 | 20.690 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.15 | Call | Currency Future | 2,300.0000 | 2,155.0000 | (6.304) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 13.0000 | 16.0000 | 23.077 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 712.0000 | 795.0000 | 11.657 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.70 | Call | Currency Future | 513.0000 | 452.0000 | (11.891) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 44.0000 | 53.0000 | 20.455 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.05 | Put | Currency Future | 13.0000 | 16.0000 | 23.077 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.25 | Call | Currency Future | 679.0000 | 601.0000 | (11.487) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 2,109.0000 | 1,967.0000 | (6.733) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,441.0000 | 1,312.0000 | (8.952) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.25 | Put | Currency Future | 496.0000 | 566.0000 | 14.113 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 26.0000 | 32.0000 | 23.077 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 126.0000 | 148.0000 | 17.460 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 545.0000 | 480.0000 | (11.927) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 2,016.0000 | 1,874.0000 | (7.044) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,787.0000 | 1,649.0000 | (7.722) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 1,359.0000 | 1,233.0000 | (9.272) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.00 | Put | Currency Future | 978.0000 | 1,066.0000 | 8.998 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 987.0000 | 876.0000 | (11.246) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 44.0000 | 53.0000 | 20.455 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,923.0000 | 1,783.0000 | (7.280) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 585.0000 | 660.0000 | 12.821 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.60 | Call | Currency Future | 245.0000 | 204.0000 | (16.735) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.05 | Put | Currency Future | 387.0000 | 447.0000 | 15.504 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.95 | Put | Currency Future | 945.0000 | 1,032.0000 | 9.206 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 526.0000 | 596.0000 | 13.308 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,441.0000 | 1,312.0000 | (8.952) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 770.0000 | 682.0000 | (11.429) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 529.0000 | 466.0000 | (11.909) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 33.0000 | 39.0000 | 18.182 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 108.0000 | 127.0000 | 17.593 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.75 | Call | Currency Future | 953.0000 | 844.0000 | (11.438) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,877.0000 | 1,738.0000 | (7.405) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.50 | Call | Currency Future | 1,969.0000 | 1,829.0000 | (7.110) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 254.0000 | 291.0000 | 14.567 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.50 | Put | Currency Future | 36.0000 | 44.0000 | 22.222 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,396.0000 | 2,251.0000 | (6.052) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 987.0000 | 876.0000 | (11.246) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 659.0000 | 581.0000 | (11.836) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 223.0000 | 257.0000 | 15.247 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.45 | Put | Currency Future | 616.0000 | 693.0000 | 12.500 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.40 | Call | Currency Future | 293.0000 | 246.0000 | (16.041) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 856.0000 | 753.0000 | (12.033) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 1,056.0000 | 942.0000 | (10.795) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.60 | Call | Currency Future | 545.0000 | 480.0000 | (11.927) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 7.90 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,698.0000 | 1,562.0000 | (8.009) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 287.0000 | 328.0000 | 14.286 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,654.0000 | 1,519.0000 | (8.162) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,610.0000 | 1,476.0000 | (8.323) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 182.0000 | 211.0000 | 15.934 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,046.0000 | 1,137.0000 | 8.700 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 7.90 | Call | Currency Future | 2,542.0000 | 2,396.0000 | (5.744) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 65.0000 | 77.0000 | 18.462 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 920.0000 | 813.0000 | (11.630) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 71.0000 | 84.0000 | 18.310 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 2,252.0000 | 2,108.0000 | (6.394) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 722.0000 | 640.0000 | (11.357) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 467.0000 | 536.0000 | 14.775 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 1,203.0000 | 1,082.0000 | (10.058) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.95 | Call | Currency Future | 1,567.0000 | 1,434.0000 | (8.488) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 77.0000 | 91.0000 | 18.182 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 439.0000 | 505.0000 | 15.034 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 700.0000 | 621.0000 | (11.286) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.40 | Put | Currency Future | 1,260.0000 | 1,361.0000 | 8.016 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.95 | Put | Currency Future | 84.0000 | 99.0000 | 17.857 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 54.0000 | 64.0000 | 18.519 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 379.0000 | 322.0000 | (15.040) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 363.0000 | 308.0000 | (15.152) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 323.0000 | 368.0000 | 13.932 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 15.0000 | 18.0000 | 20.000 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 712.0000 | 795.0000 | 11.657 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 65.0000 | 77.0000 | 18.462 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.55 | Call | Currency Future | 1,092.0000 | 976.0000 | (10.623) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 585.0000 | 660.0000 | 12.821 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.50 | Put | Currency Future | 195.0000 | 226.0000 | 15.897 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 33.0000 | 39.0000 | 18.182 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,348.0000 | 2,203.0000 | (6.175) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 209.0000 | 241.0000 | 15.311 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 170.0000 | 197.0000 | 15.882 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,080.0000 | 1,173.0000 | 8.611 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.50 | Call | Currency Future | 1,128.0000 | 1,011.0000 | (10.372) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.00 | Call | Currency Future | 795.0000 | 705.0000 | (11.321) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 320.0000 | 269.0000 | (15.938) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,787.0000 | 1,649.0000 | (7.722) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 563.0000 | 495.0000 | (12.078) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 920.0000 | 813.0000 | (11.630) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.20 | Call | Currency Future | 348.0000 | 295.0000 | (15.230) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,698.0000 | 1,562.0000 | (8.009) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 170.0000 | 197.0000 | 15.882 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 305.0000 | 348.0000 | 14.098 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 680.0000 | 760.0000 | 11.765 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 323.0000 | 368.0000 | 13.932 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 850.0000 | 931.0000 | 9.529 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.70 | Call | Currency Future | 224.0000 | 185.0000 | (17.411) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 1,203.0000 | 1,082.0000 | (10.058) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 888.0000 | 783.0000 | (11.824) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 856.0000 | 753.0000 | (12.033) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 483.0000 | 416.0000 | (13.872) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 1,187.0000 | 1,284.0000 | 8.172 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 722.0000 | 640.0000 | (11.357) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 363.0000 | 308.0000 | (15.152) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 746.0000 | 831.0000 | 11.394 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 618.0000 | 545.0000 | (11.812) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 320.0000 | 269.0000 | (15.938) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 238.0000 | 274.0000 | 15.126 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 395.0000 | 336.0000 | (14.937) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 483.0000 | 416.0000 | (13.872) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.50 | Call | Currency Future | 268.0000 | 224.0000 | (16.418) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,012.0000 | 1,101.0000 | 8.794 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 223.0000 | 257.0000 | 15.247 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 1,187.0000 | 1,284.0000 | 8.172 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 913.0000 | 997.0000 | 9.200 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 1,012.0000 | 1,101.0000 | 8.794 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.00 | Put | Currency Future | 362.0000 | 420.0000 | 16.022 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.50 | Put | Currency Future | 1,335.0000 | 1,439.0000 | 7.790 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 1,021.0000 | 909.0000 | (10.970) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 1,080.0000 | 1,173.0000 | 8.611 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 395.0000 | 336.0000 | (14.937) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 287.0000 | 328.0000 | 14.286 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 1,165.0000 | 1,046.0000 | (10.215) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.25 | Call | Currency Future | 334.0000 | 282.0000 | (15.569) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.95 | Call | Currency Future | 428.0000 | 367.0000 | (14.252) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 746.0000 | 831.0000 | 11.394 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 1,359.0000 | 1,233.0000 | (9.272) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 158.0000 | 184.0000 | 16.456 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 529.0000 | 466.0000 | (11.909) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 126.0000 | 148.0000 | 17.460 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,610.0000 | 1,476.0000 | (8.323) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 439.0000 | 505.0000 | 15.034 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.35 | Call | Currency Future | 306.0000 | 257.0000 | (16.013) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 446.0000 | 382.0000 | (14.350) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 680.0000 | 760.0000 | 11.765 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 1,056.0000 | 942.0000 | (10.795) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 77.0000 | 91.0000 | 18.182 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.25 | Put | Currency Future | 1,151.0000 | 1,247.0000 | 8.341 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 850.0000 | 931.0000 | 9.529 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 1,280.0000 | 1,156.0000 | (9.688) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 745.0000 | 661.0000 | (11.275) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 147.0000 | 171.0000 | 16.327 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 563.0000 | 495.0000 | (12.078) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.20 | Put | Currency Future | 1,115.0000 | 1,210.0000 | 8.520 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 446.0000 | 382.0000 | (14.350) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.70 | Put | Currency Future | 1,491.0000 | 1,600.0000 | 7.311 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 913.0000 | 997.0000 | 9.200 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 204.0000 | 168.0000 | (17.647) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 825.0000 | 728.0000 | (11.758) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.35 | Put | Currency Future | 1,223.0000 | 1,322.0000 | 8.095 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.90 | Call | Currency Future | 186.0000 | 152.0000 | (18.280) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 1,241.0000 | 1,119.0000 | (9.831) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.00 | Put | Currency Future | 92.0000 | 108.0000 | 17.391 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 1,046.0000 | 1,137.0000 | 8.700 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.00 | Call | Currency Future | 1,525.0000 | 1,393.0000 | (8.656) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 24.0000 | 29.0000 | 20.833 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.55 | Call | Currency Future | 257.0000 | 214.0000 | (16.732) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 379.0000 | 322.0000 | (15.040) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.65 | Call | Currency Future | 234.0000 | 194.0000 | (17.094) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 204.0000 | 168.0000 | (17.647) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.90 | Put | Currency Future | 1,653.0000 | 1,767.0000 | 6.897 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 342.0000 | 393.0000 | 14.912 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,571.0000 | 1,683.0000 | 7.129 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 12.00 | Call | Currency Future | 169.0000 | 138.0000 | (18.343) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.55 | Put | Currency Future | 1,374.0000 | 1,479.0000 | 7.642 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 12.00 | Put | Currency Future | 1,736.0000 | 1,853.0000 | 6.740 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/03/16 | 11.85 | Put | Currency Future | 1,612.0000 | 1,725.0000 | 7.010 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.75 | Put | Currency Future | 1,531.0000 | 1,642.0000 | 7.250 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,571.0000 | 1,683.0000 | 7.129 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.85 | Call | Currency Future | 195.0000 | 160.0000 | (17.949) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.65 | Put | Currency Future | 1,451.0000 | 1,559.0000 | 7.443 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 412.0000 | 476.0000 | 15.534 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 11.75 | Call | Currency Future | 214.0000 | 177.0000 | (17.290) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 745.0000 | 661.0000 | (11.275) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 412.0000 | 476.0000 | 15.534 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 638.0000 | 563.0000 | (11.755) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 555.0000 | 628.0000 | 13.153 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 464.0000 | 399.0000 | (14.009) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 881.0000 | 964.0000 | 9.421 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | | | Currency Future | 10.6096 | 10.4973 | (1.058) | 10.5800 | 10.4800 | 4,561 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,330.0000 | 1,386.0000 | 4.211 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.85 | Call | Currency Future | 440.0000 | 394.0000 | (10.455) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 116.0000 | 123.0000 | 6.034 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 832.0000 | 771.0000 | (7.332) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,137.0000 | 1,188.0000 | 4.485 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 589.0000 | 534.0000 | (9.338) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 1,183.0000 | 1,097.0000 | (7.270) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 1,847.0000 | 1,746.0000 | (5.468) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 872.0000 | 924.0000 | 5.963 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 697.0000 | 635.0000 | (8.895) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.75 | Put | Currency Future | 149.0000 | 157.0000 | 5.369 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 102.0000 | 108.0000 | 5.882 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.95 | Put | Currency Future | 188.0000 | 199.0000 | 5.851 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 2,261.0000 | 2,155.0000 | (4.688) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 473.0000 | 499.0000 | 5.497 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 102.0000 | 108.0000 | 5.882 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.20 | Call | Currency Future | 641.0000 | 583.0000 | (9.048) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 2,261.0000 | 2,155.0000 | (4.688) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.50 | Call | Currency Future | 889.0000 | 824.0000 | (7.312) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,308.0000 | 1,218.0000 | (6.881) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.20 | Call | Currency Future | 2,481.0000 | 2,373.0000 | (4.353) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 95.0000 | 101.0000 | 6.316 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 747.0000 | 691.0000 | (7.497) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.50 | Put | Currency Future | 780.0000 | 827.0000 | 6.026 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.20 | Put | Currency Future | 72.0000 | 76.0000 | 5.556 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,582.0000 | 1,486.0000 | (6.068) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,037.0000 | 1,094.0000 | 5.497 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 930.0000 | 863.0000 | (7.204) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,887.0000 | 1,785.0000 | (5.405) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 273.0000 | 289.0000 | 5.861 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 659.0000 | 600.0000 | (8.953) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 721.0000 | 765.0000 | 6.103 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.20 | Put | Currency Future | 1,231.0000 | 1,285.0000 | 4.387 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,656.0000 | 1,558.0000 | (5.918) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 1,681.0000 | 1,747.0000 | 3.926 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.85 | Put | Currency Future | 167.0000 | 177.0000 | 5.988 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.50 | Put | Currency Future | 109.0000 | 115.0000 | 5.505 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 246.0000 | 261.0000 | 6.098 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 779.0000 | 722.0000 | (7.317) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.70 | Put | Currency Future | 1,572.0000 | 1,635.0000 | 4.008 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 131.0000 | 139.0000 | 6.107 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,887.0000 | 1,785.0000 | (5.405) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 970.0000 | 1,024.0000 | 5.567 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.70 | Call | Currency Future | 481.0000 | 432.0000 | (10.187) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 2,091.0000 | 1,987.0000 | (4.974) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 177.0000 | 188.0000 | 6.215 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.45 | Call | Currency Future | 910.0000 | 843.0000 | (7.363) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 398.0000 | 421.0000 | 5.779 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.85 | Call | Currency Future | 1,927.0000 | 1,825.0000 | (5.293) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.65 | Put | Currency Future | 1,536.0000 | 1,599.0000 | 4.102 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.95 | Put | Currency Future | 493.0000 | 520.0000 | 5.477 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.25 | Call | Currency Future | 2,437.0000 | 2,329.0000 | (4.432) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.50 | Call | Currency Future | 2,218.0000 | 2,112.0000 | (4.779) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 1,769.0000 | 1,669.0000 | (5.653) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 2,305.0000 | 2,198.0000 | (4.642) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,200.0000 | 1,252.0000 | 4.333 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.95 | Call | Currency Future | 731.0000 | 672.0000 | (8.071) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 9.95 | Call | Currency Future | 1,153.0000 | 1,068.0000 | (7.372) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 2,091.0000 | 1,987.0000 | (4.974) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.25 | Put | Currency Future | 77.0000 | 82.0000 | 6.494 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 95.0000 | 101.0000 | 6.316 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 870.0000 | 806.0000 | (7.356) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 763.0000 | 706.0000 | (7.471) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 158.0000 | 167.0000 | 5.696 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 131.0000 | 139.0000 | 6.107 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.35 | Put | Currency Future | 89.0000 | 94.0000 | 5.618 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.30 | Call | Currency Future | 2,392.0000 | 2,285.0000 | (4.473) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 810.0000 | 859.0000 | 6.049 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 721.0000 | 765.0000 | 6.103 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,967.0000 | 1,864.0000 | (5.236) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.35 | Call | Currency Future | 2,348.0000 | 2,241.0000 | (4.557) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.30 | Put | Currency Future | 83.0000 | 88.0000 | 6.024 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 841.0000 | 891.0000 | 5.945 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.95 | Put | Currency Future | 1,071.0000 | 1,125.0000 | 5.042 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.05 | Put | Currency Future | 210.0000 | 222.0000 | 5.714 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,731.0000 | 1,632.0000 | (5.719) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.60 | Call | Currency Future | 851.0000 | 788.0000 | (7.403) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 659.0000 | 706.0000 | 7.132 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 870.0000 | 806.0000 | (7.356) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.65 | Call | Currency Future | 496.0000 | 446.0000 | (10.081) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 2,049.0000 | 1,945.0000 | (5.076) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.15 | Call | Currency Future | 1,693.0000 | 1,595.0000 | (5.789) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 222.0000 | 235.0000 | 5.856 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 969.0000 | 904.0000 | (6.708) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,374.0000 | 1,282.0000 | (6.696) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 140.0000 | 148.0000 | 5.714 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 1,010.0000 | 942.0000 | (6.733) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.15 | Put | Currency Future | 234.0000 | 247.0000 | 5.556 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.05 | Call | Currency Future | 2,617.0000 | 2,508.0000 | (4.165) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 177.0000 | 188.0000 | 6.215 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.45 | Put | Currency Future | 750.0000 | 796.0000 | 6.133 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 930.0000 | 863.0000 | (7.204) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 2,175.0000 | 2,070.0000 | (4.828) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 116.0000 | 123.0000 | 6.034 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 2,305.0000 | 2,198.0000 | (4.642) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.75 | Call | Currency Future | 1,276.0000 | 1,187.0000 | (6.975) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 970.0000 | 1,024.0000 | 5.567 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 1,003.0000 | 1,059.0000 | 5.583 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 2,175.0000 | 2,070.0000 | (4.828) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 810.0000 | 859.0000 | 6.049 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.00 | Call | Currency Future | 1,808.0000 | 1,708.0000 | (5.531) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.55 | Call | Currency Future | 1,407.0000 | 1,315.0000 | (6.539) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.25 | Put | Currency Future | 630.0000 | 675.0000 | 7.143 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.95 | Call | Currency Future | 1,847.0000 | 1,746.0000 | (5.468) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.55 | Put | Currency Future | 348.0000 | 368.0000 | 5.747 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.50 | Put | Currency Future | 332.0000 | 351.0000 | 5.723 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.95 | Put | Currency Future | 188.0000 | 199.0000 | 5.851 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 1,341.0000 | 1,250.0000 | (6.786) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.15 | Put | Currency Future | 67.0000 | 71.0000 | 5.970 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 381.0000 | 403.0000 | 5.774 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 989.0000 | 923.0000 | (6.673) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.75 | Put | Currency Future | 937.0000 | 990.0000 | 5.656 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.00 | Put | Currency Future | 199.0000 | 210.0000 | 5.528 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.75 | Call | Currency Future | 796.0000 | 738.0000 | (7.286) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.05 | Put | Currency Future | 57.0000 | 61.0000 | 7.018 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.70 | Put | Currency Future | 904.0000 | 957.0000 | 5.863 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 659.0000 | 600.0000 | (8.953) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 2,133.0000 | 2,028.0000 | (4.923) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.00 | Call | Currency Future | 1,123.0000 | 1,039.0000 | (7.480) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.15 | Call | Currency Future | 2,526.0000 | 2,418.0000 | (4.276) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,511.0000 | 1,416.0000 | (6.287) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 779.0000 | 722.0000 | (7.317) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 301.0000 | 319.0000 | 5.980 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 364.0000 | 385.0000 | 5.769 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.75 | Call | Currency Future | 2,008.0000 | 1,905.0000 | (5.129) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.70 | Call | Currency Future | 814.0000 | 754.0000 | (7.371) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.50 | Call | Currency Future | 1,441.0000 | 1,348.0000 | (6.454) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 1,200.0000 | 1,252.0000 | 4.333 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 435.0000 | 459.0000 | 5.517 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 573.0000 | 518.0000 | (9.599) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 1,003.0000 | 1,059.0000 | 5.583 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.25 | Call | Currency Future | 623.0000 | 566.0000 | (9.149) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 606.0000 | 550.0000 | (9.241) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 473.0000 | 499.0000 | 5.497 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 763.0000 | 706.0000 | (7.471) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.25 | Put | Currency Future | 1,264.0000 | 1,319.0000 | 4.351 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,374.0000 | 1,282.0000 | (6.696) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.25 | Call | Currency Future | 345.0000 | 306.0000 | (11.304) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 1,183.0000 | 1,097.0000 | (7.270) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 832.0000 | 771.0000 | (7.332) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,244.0000 | 1,156.0000 | (7.074) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.60 | Put | Currency Future | 1,501.0000 | 1,562.0000 | 4.064 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 969.0000 | 904.0000 | (6.708) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 578.0000 | 615.0000 | 6.401 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,363.0000 | 1,421.0000 | 4.255 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 659.0000 | 706.0000 | 7.132 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 1,038.0000 | 963.0000 | (7.225) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 364.0000 | 385.0000 | 5.769 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,168.0000 | 1,220.0000 | 4.452 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 1,066.0000 | 984.0000 | (7.692) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.50 | Call | Currency Future | 541.0000 | 488.0000 | (9.797) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,296.0000 | 1,352.0000 | 4.321 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 556.0000 | 586.0000 | 5.396 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.60 | Call | Currency Future | 510.0000 | 460.0000 | (9.804) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 1,094.0000 | 1,011.0000 | (7.587) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 573.0000 | 518.0000 | (9.599) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 872.0000 | 924.0000 | 5.963 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 301.0000 | 319.0000 | 5.980 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.00 | Put | Currency Future | 514.0000 | 542.0000 | 5.447 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.50 | Put | Currency Future | 1,431.0000 | 1,491.0000 | 4.193 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 535.0000 | 564.0000 | 5.421 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,363.0000 | 1,421.0000 | 4.255 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 949.0000 | 883.0000 | (6.955) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.85 | Put | Currency Future | 454.0000 | 479.0000 | 5.507 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 678.0000 | 617.0000 | (8.997) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,511.0000 | 1,416.0000 | (6.287) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 398.0000 | 421.0000 | 5.779 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 525.0000 | 474.0000 | (9.714) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.15 | Call | Currency Future | 1,038.0000 | 963.0000 | (7.225) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.30 | Call | Currency Future | 606.0000 | 550.0000 | (9.241) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.00 | Call | Currency Future | 716.0000 | 654.0000 | (8.659) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,308.0000 | 1,218.0000 | (6.881) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.30 | Put | Currency Future | 1,296.0000 | 1,352.0000 | 4.321 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 2,133.0000 | 2,028.0000 | (4.923) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 949.0000 | 883.0000 | (6.955) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.00 | Put | Currency Future | 1,106.0000 | 1,156.0000 | 4.521 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 690.0000 | 736.0000 | 6.667 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.60 | Call | Currency Future | 851.0000 | 788.0000 | (7.403) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 578.0000 | 615.0000 | 6.401 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.60 | Put | Currency Future | 841.0000 | 891.0000 | 5.945 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 747.0000 | 691.0000 | (7.497) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 123.0000 | 131.0000 | 6.504 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.85 | Call | Currency Future | 1,213.0000 | 1,126.0000 | (7.172) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.75 | Put | Currency Future | 1,608.0000 | 1,672.0000 | 3.980 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 2,049.0000 | 1,945.0000 | (5.076) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.90 | Put | Currency Future | 1,037.0000 | 1,094.0000 | 5.497 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.95 | Call | Currency Future | 415.0000 | 370.0000 | (10.843) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 140.0000 | 148.0000 | 5.714 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.75 | Call | Currency Future | 467.0000 | 419.0000 | (10.278) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.45 | Put | Currency Future | 1,397.0000 | 1,456.0000 | 4.223 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.75 | Put | Currency Future | 416.0000 | 440.0000 | 5.769 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.10 | Call | Currency Future | 678.0000 | 617.0000 | (8.997) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.45 | Call | Currency Future | 556.0000 | 503.0000 | (9.532) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.10 | Put | Currency Future | 1,168.0000 | 1,220.0000 | 4.452 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.95 | Put | Currency Future | 1,755.0000 | 1,823.0000 | 3.875 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 246.0000 | 261.0000 | 6.098 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 390.0000 | 348.0000 | (10.769) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.20 | Call | Currency Future | 1,656.0000 | 1,558.0000 | (5.918) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,831.0000 | 1,901.0000 | 3.823 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 222.0000 | 235.0000 | 5.856 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,967.0000 | 1,864.0000 | (5.236) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 158.0000 | 167.0000 | 5.696 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.05 | Put | Currency Future | 1,831.0000 | 1,901.0000 | 3.823 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,731.0000 | 1,632.0000 | (5.719) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.15 | Put | Currency Future | 1,907.0000 | 1,979.0000 | 3.776 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,466.0000 | 1,526.0000 | 4.093 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.15 | Call | Currency Future | 367.0000 | 326.0000 | (11.172) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 123.0000 | 131.0000 | 6.504 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.90 | Call | Currency Future | 427.0000 | 382.0000 | (10.539) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.80 | Put | Currency Future | 1,644.0000 | 1,709.0000 | 3.954 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 435.0000 | 459.0000 | 5.517 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.80 | Call | Currency Future | 454.0000 | 407.0000 | (10.352) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,244.0000 | 1,156.0000 | (7.074) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.05 | Call | Currency Future | 390.0000 | 348.0000 | (10.769) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.55 | Put | Currency Future | 1,466.0000 | 1,526.0000 | 4.093 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.90 | Put | Currency Future | 1,718.0000 | 1,785.0000 | 3.900 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.25 | Put | Currency Future | 1,986.0000 | 2,059.0000 | 3.676 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,582.0000 | 1,486.0000 | (6.068) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 556.0000 | 586.0000 | 5.396 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 601.0000 | 645.0000 | 7.321 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 273.0000 | 289.0000 | 5.861 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 1,066.0000 | 984.0000 | (7.692) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 1,094.0000 | 1,011.0000 | (7.587) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 1,010.0000 | 942.0000 | (6.733) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 601.0000 | 645.0000 | 7.321 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 535.0000 | 564.0000 | 5.421 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 690.0000 | 736.0000 | 6.667 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.00 | Call | Currency Future | 402.0000 | 359.0000 | (10.697) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.10 | Put | Currency Future | 1,869.0000 | 1,940.0000 | 3.799 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.55 | Call | Currency Future | 525.0000 | 474.0000 | (9.714) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.00 | Put | Currency Future | 1,793.0000 | 1,862.0000 | 3.848 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 12.10 | Call | Currency Future | 378.0000 | 337.0000 | (10.847) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,330.0000 | 1,386.0000 | 4.211 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 697.0000 | 635.0000 | (8.895) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 1,137.0000 | 1,188.0000 | 4.485 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 589.0000 | 534.0000 | (9.338) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R | 2009/09/14 | | | Currency Future | 10.7642 | 10.6366 | (1.185) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | | | Currency Future | 10.9004 | 10.7784 | (1.119) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.15 | Call | Currency Future | 1,112.0000 | 1,044.0000 | (6.115) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.30 | Put | Currency Future | 1,464.0000 | 1,521.0000 | 3.893 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.50 | Put | Currency Future | 1,606.0000 | 1,665.0000 | 3.674 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.20 | Call | Currency Future | 1,096.0000 | 1,028.0000 | (6.204) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.00 | Call | Currency Future | 687.0000 | 644.0000 | (6.259) | 0 | 0 | 9,452 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.90 | Call | Currency Future | 1,197.0000 | 1,124.0000 | (6.099) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.20 | Put | Currency Future | 1,395.0000 | 1,450.0000 | 3.943 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.50 | Call | Currency Future | 1,006.0000 | 944.0000 | (6.163) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.90 | Put | Currency Future | 1,196.0000 | 1,246.0000 | 4.181 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.00 | Put | Currency Future | 2,787.0000 | 2,865.0000 | 2.799 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.10 | Call | Currency Future | 1,128.0000 | 1,059.0000 | (6.117) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.00 | Call | Currency Future | 1,162.0000 | 1,091.0000 | (6.110) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.55 | Put | Currency Future | 972.0000 | 1,018.0000 | 4.733 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.00 | Put | Currency Future | 1,261.0000 | 1,313.0000 | 4.124 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.10 | Put | Currency Future | 1,328.0000 | 1,381.0000 | 3.991 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.60 | Put | Currency Future | 1,678.0000 | 1,739.0000 | 3.635 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.60 | Call | Currency Future | 979.0000 | 918.0000 | (6.231) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.80 | Call | Currency Future | 1,231.0000 | 1,159.0000 | (5.849) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 1,323.0000 | 1,246.0000 | (5.820) | 0 | 0 | 9,452 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.80 | Put | Currency Future | 1,130.0000 | 1,180.0000 | 4.425 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.90 | Call | Currency Future | 1,609.0000 | 1,520.0000 | (5.531) | 0 | 0 | 10,100 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.30 | Call | Currency Future | 1,065.0000 | 999.0000 | (6.197) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.90 | Put | Currency Future | 608.0000 | 642.0000 | 5.592 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.15 | Put | Currency Future | 1,361.0000 | 1,415.0000 | 3.968 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.30 | Put | Currency Future | 2,213.0000 | 2,284.0000 | 3.208 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.30 | Call | Currency Future | 814.0000 | 763.0000 | (6.265) | 0 | 0 | 10,100 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 672.0000 | 629.0000 | (6.399) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.70 | Put | Currency Future | 2,537.0000 | 2,613.0000 | 2.996 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.70 | Call | Currency Future | 738.0000 | 691.0000 | (6.369) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.10 | Put | Currency Future | 2,871.0000 | 2,951.0000 | 2.786 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.50 | Call | Currency Future | 2,579.0000 | 2,465.0000 | (4.420) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.50 | Put | Currency Future | 179.0000 | 186.0000 | 3.911 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.10 | Call | Currency Future | 2,105.0000 | 2,000.0000 | (4.988) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 857.0000 | 803.0000 | (6.301) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 1,902.0000 | 1,968.0000 | 3.470 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 512.0000 | 542.0000 | 5.859 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 305.0000 | 321.0000 | 5.246 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 1,713.0000 | 1,621.0000 | (5.371) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 903.0000 | 846.0000 | (6.312) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 1,066.0000 | 1,114.0000 | 4.503 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 1,266.0000 | 1,193.0000 | (5.766) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 1,979.0000 | 2,046.0000 | 3.386 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 794.0000 | 744.0000 | (6.297) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 879.0000 | 824.0000 | (6.257) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 1,383.0000 | 1,303.0000 | (5.785) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 882.0000 | 925.0000 | 4.875 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 2,056.0000 | 2,124.0000 | 3.307 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 2,293.0000 | 2,365.0000 | 3.140 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,620.0000 | 2,696.0000 | 2.901 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 824.0000 | 865.0000 | 4.976 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 720.0000 | 675.0000 | (6.250) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 1,425.0000 | 1,343.0000 | (5.754) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 657.0000 | 615.0000 | (6.393) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 2,956.0000 | 3,037.0000 | 2.740 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 660.0000 | 695.0000 | 5.303 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 642.0000 | 594.0000 | (7.477) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 236.0000 | 245.0000 | 3.814 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,336.0000 | 2,224.0000 | (4.795) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 1,901.0000 | 1,799.0000 | (5.366) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 400.0000 | 420.0000 | 5.000 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 1,304.0000 | 1,228.0000 | (5.828) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 1,003.0000 | 1,049.0000 | 4.586 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 3,279.0000 | 3,356.0000 | 2.348 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 579.0000 | 535.0000 | (7.599) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 927.0000 | 869.0000 | (6.257) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,827.0000 | 1,891.0000 | 3.503 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 2,455.0000 | 2,530.0000 | 3.055 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 756.0000 | 708.0000 | (6.349) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 1,535.0000 | 1,592.0000 | 3.713 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 2,181.0000 | 2,070.0000 | (5.089) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 281.0000 | 292.0000 | 3.915 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 162.0000 | 169.0000 | 4.321 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 2,662.0000 | 2,547.0000 | (4.320) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 3,042.0000 | 3,116.0000 | 2.433 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 1,774.0000 | 1,674.0000 | (5.637) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,468.0000 | 1,385.0000 | (5.654) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 1,035.0000 | 971.0000 | (6.184) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 473.0000 | 495.0000 | 4.651 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,130.0000 | 1,180.0000 | 4.425 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 768.0000 | 807.0000 | 5.078 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 1,231.0000 | 1,159.0000 | (5.849) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 1,560.0000 | 1,473.0000 | (5.577) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 3,239.0000 | 3,316.0000 | 2.377 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 2,703.0000 | 2,780.0000 | 2.849 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 703.0000 | 659.0000 | (6.259) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 600.0000 | 554.0000 | (7.667) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 1,584.0000 | 1,497.0000 | (5.492) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 3,199.0000 | 3,275.0000 | 2.376 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 383.0000 | 403.0000 | 5.222 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 814.0000 | 763.0000 | (6.265) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 952.0000 | 893.0000 | (6.197) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,967.0000 | 1,864.0000 | (5.236) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 1,752.0000 | 1,815.0000 | 3.596 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 367.0000 | 385.0000 | 4.905 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 942.0000 | 986.0000 | 4.671 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 1,342.0000 | 1,265.0000 | (5.738) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 1,934.0000 | 1,831.0000 | (5.326) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 226.0000 | 235.0000 | 3.982 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 2,376.0000 | 2,263.0000 | (4.756) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 720.0000 | 675.0000 | (6.250) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 2,134.0000 | 2,204.0000 | 3.280 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,620.0000 | 2,696.0000 | 2.901 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 3,120.0000 | 3,195.0000 | 2.404 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 621.0000 | 574.0000 | (7.568) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 835.0000 | 782.0000 | (6.347) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | \$ / R | 2009/12/14 | 9.80 | Put | Currency Future | 559.0000 | 591.0000 | 5.725 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.80 | Call | Currency Future | 1,660.0000 | 1,570.0000 | (5.422) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.55 | Call | Currency Future | 589.0000 | 544.0000 | (7.640) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.60 | Call | Currency Future | 2,497.0000 | 2,383.0000 | (4.565) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 197.0000 | 205.0000 | 4.061 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.20 | Call | Currency Future | 2,035.0000 | 1,931.0000 | (5.111) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.20 | Put | Currency Future | 335.0000 | 352.0000 | 5.075 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 216.0000 | 224.0000 | 3.704 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 2,416.0000 | 2,303.0000 | (4.677) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.30 | Put | Currency Future | 2,213.0000 | 2,284.0000 | 3.208 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.70 | Call | Currency Future | 560.0000 | 516.0000 | (7.857) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.70 | Put | Currency Future | 3,359.0000 | 3,438.0000 | 2.352 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.95 | Put | Currency Future | 634.0000 | 668.0000 | 5.363 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.75 | Call | Currency Future | 940.0000 | 881.0000 | (6.277) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 11.75 | Put | Currency Future | 1,789.0000 | 1,852.0000 | 3.522 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.95 | Put | Currency Future | 2,745.0000 | 2,823.0000 | 2.842 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.95 | Call | Currency Future | 695.0000 | 651.0000 | (6.331) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.35 | Call | Currency Future | 804.0000 | 753.0000 | (6.343) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.35 | Put | Currency Future | 2,253.0000 | 2,325.0000 | 3.196 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.50 | Call | Currency Future | 1,836.0000 | 1,735.0000 | (5.501) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.50 | Call | Currency Future | 774.0000 | 725.0000 | (6.331) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.10 | Put | Currency Future | 713.0000 | 750.0000 | 5.189 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 10.10 | Call | Currency Future | 1,513.0000 | 1,428.0000 | (5.618) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 9.50 | Put | Currency Future | 436.0000 | 457.0000 | 4.817 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 12.50 | Put | Currency Future | 2,374.0000 | 2,447.0000 | 3.075 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.10 | Put | Currency Future | 2,871.0000 | 2,951.0000 | 2.786 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.90 | Call | Currency Future | 2,258.0000 | 2,146.0000 | (4.960) | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 8.90 | Put | Currency Future | 258.0000 | 268.0000 | 3.876 | 0 | 0 | 0 |
| 11/12/2008 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 672.0000 | 629.0000 | (6.399) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2008/12/12 | | | Currency Future | 15.0854 | 14.9930 | (0.613) | 15.1600 | 15.1500 | 2,670 |
| 11/12/2008 | £ / R | 2008/12/12 | 15.50 | Call | Currency Future | 47.0000 | 23.0000 | (51.064) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2008/12/12 | 17.10 | Put | Currency Future | 2,015.0000 | 2,107.0000 | 4.566 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2008/12/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2008/12/12 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2008/12/12 | 14.80 | Call | Currency Future | 346.0000 | 245.0000 | (29.191) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 16.10 | Put | Currency Future | 1,017.0000 | 1,108.0000 | 8.948 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.05 | Call | Currency Future | 170.0000 | 67.0000 | (60.588) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.00 | Call | Currency Future | 195.0000 | 81.0000 | (58.462) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.30 | Call | Currency Future | 82.0000 | 41.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.40 | Put | Currency Future | 373.0000 | 444.0000 | 19.035 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.50 | Put | Currency Future | 462.0000 | 530.0000 | 14.719 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.40 | Put | Currency Future | 1,315.0000 | 1,407.0000 | 6.996 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.30 | Put | Currency Future | 296.0000 | 348.0000 | 17.568 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.05 | Put | Currency Future | 134.0000 | 124.0000 | (7.463) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.80 | Put | Currency Future | 61.0000 | 52.0000 | (14.754) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.20 | Put | Currency Future | 1,116.0000 | 1,207.0000 | 8.154 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.75 | Call | Currency Future | 392.0000 | 291.0000 | (25.765) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.40 | Put | Currency Future | 3,315.0000 | 3,407.0000 | 2.775 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.10 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.15 | Put | Currency Future | 1,067.0000 | 1,157.0000 | 8.435 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.40 | Put | Currency Future | 1,315.0000 | 1,407.0000 | 6.996 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.20 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.95 | Call | Currency Future | 224.0000 | 116.0000 | (48.214) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.75 | Put | Currency Future | 2,665.0000 | 2,757.0000 | 3.452 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.60 | Put | Currency Future | 35.0000 | 23.0000 | (34.286) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.65 | Put | Currency Future | 590.0000 | 668.0000 | 13.220 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.95 | Call | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.60 | Call | Currency Future | 521.0000 | 416.0000 | (20.154) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.95 | Put | Currency Future | 871.0000 | 959.0000 | 10.103 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.75 | Put | Currency Future | 57.0000 | 48.0000 | (15.789) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.15 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.65 | Call | Currency Future | 26.0000 | 11.0000 | (57.692) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.20 | Put | Currency Future | 1,116.0000 | 1,207.0000 | 8.154 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.40 | Call | Currency Future | 59.0000 | 37.0000 | (37.288) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.10 | Put | Currency Future | 1,017.0000 | 1,108.0000 | 8.948 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.20 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 16.50 | Put | Currency Future | 1,415.0000 | 1,507.0000 | 6.502 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.00 | Put | Currency Future | 109.0000 | 88.0000 | (19.266) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.70 | Put | Currency Future | 2,615.0000 | 2,707.0000 | 3.518 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.95 | Put | Currency Future | 89.0000 | 73.0000 | (17.978) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.90 | Put | Currency Future | 1,815.0000 | 1,907.0000 | 5.069 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.90 | Put | Currency Future | 71.0000 | 62.0000 | (12.676) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.55 | Put | Currency Future | 3,465.0000 | 3,557.0000 | 2.655 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.90 | Call | Currency Future | 256.0000 | 155.0000 | (39.453) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.05 | Put | Currency Future | 2,965.0000 | 3,057.0000 | 3.103 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.70 | Put | Currency Future | 2,615.0000 | 2,707.0000 | 3.518 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.20 | Put | Currency Future | 2,115.0000 | 2,207.0000 | 4.350 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.70 | Put | Currency Future | 635.0000 | 715.0000 | 12.598 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.70 | Call | Currency Future | 21.0000 | 8.0000 | (61.905) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.20 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.95 | Put | Currency Future | 2,865.0000 | 2,957.0000 | 3.211 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.45 | Put | Currency Future | 1,365.0000 | 1,457.0000 | 6.740 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.15 | Put | Currency Future | 3,065.0000 | 3,157.0000 | 3.002 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.20 | Call | Currency Future | 110.0000 | 47.0000 | (57.273) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.20 | Put | Currency Future | 3,115.0000 | 3,207.0000 | 2.953 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.80 | Call | Currency Future | 13.0000 | 5.0000 | (61.538) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.55 | Call | Currency Future | 39.0000 | 18.0000 | (53.846) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.10 | Put | Currency Future | 3,015.0000 | 3,107.0000 | 3.051 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.50 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 15.80 | Put | Currency Future | 728.0000 | 812.0000 | 11.538 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.30 | Put | Currency Future | 3,215.0000 | 3,307.0000 | 2.862 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Put | Currency Future | 823.0000 | 909.0000 | 10.450 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.35 | Put | Currency Future | 3,265.0000 | 3,357.0000 | 2.818 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.60 | Call | Currency Future | 32.0000 | 14.0000 | (56.250) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.80 | Put | Currency Future | 61.0000 | 52.0000 | (14.754) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.55 | Put | Currency Future | 503.0000 | 575.0000 | 14.314 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.60 | Put | Currency Future | 546.0000 | 621.0000 | 13.736 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.85 | Call | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.65 | Put | Currency Future | 2,565.0000 | 2,657.0000 | 3.587 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.25 | Call | Currency Future | 95.0000 | 44.0000 | (53.684) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.45 | Put | Currency Future | 3,365.0000 | 3,457.0000 | 2.734 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.35 | Put | Currency Future | 334.0000 | 395.0000 | 18.263 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.30 | Put | Currency Future | 1,215.0000 | 1,307.0000 | 7.572 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.65 | Put | Currency Future | 1,565.0000 | 1,657.0000 | 5.879 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.80 | Call | Currency Future | 346.0000 | 245.0000 | (29.191) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Put | Currency Future | 823.0000 | 909.0000 | 10.450 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.80 | Put | Currency Future | 2,715.0000 | 2,807.0000 | 3.389 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.20 | Put | Currency Future | 225.0000 | 254.0000 | 12.889 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.35 | Call | Currency Future | 69.0000 | 38.0000 | (44.928) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.45 | Put | Currency Future | 417.0000 | 486.0000 | 16.547 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.85 | Put | Currency Future | 775.0000 | 860.0000 | 10.968 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.00 | Put | Currency Future | 2,915.0000 | 3,007.0000 | 3.156 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.30 | Put | Currency Future | 2,215.0000 | 2,307.0000 | 4.153 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.25 | Put | Currency Future | 259.0000 | 301.0000 | 16.216 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.60 | Put | Currency Future | 1,515.0000 | 1,607.0000 | 6.073 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 17.40 | Put | Currency Future | 2,315.0000 | 2,407.0000 | 3.974 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.25 | Put | Currency Future | 3,165.0000 | 3,257.0000 | 2.907 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.60 | Put | Currency Future | 546.0000 | 621.0000 | 13.736 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.45 | Call | Currency Future | 53.0000 | 29.0000 | (45.283) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.05 | Put | Currency Future | 968.0000 | 1,058.0000 | 9.298 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.50 | Put | Currency Future | 2,415.0000 | 2,507.0000 | 3.810 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.50 | Put | Currency Future | 3,415.0000 | 3,507.0000 | 2.694 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.80 | Put | Currency Future | 728.0000 | 812.0000 | 11.538 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.90 | Put | Currency Future | 2,815.0000 | 2,907.0000 | 3.268 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.60 | Put | Currency Future | 2,515.0000 | 2,607.0000 | 3.658 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.90 | Put | Currency Future | 823.0000 | 909.0000 | 10.450 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.15 | Put | Currency Future | 192.0000 | 208.0000 | 8.333 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.60 | Call | Currency Future | 32.0000 | 14.0000 | (56.250) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.10 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.10 | Call | Currency Future | 147.0000 | 57.0000 | (61.224) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.60 | Put | Currency Future | 35.0000 | 23.0000 | (34.286) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.20 | Put | Currency Future | 3,115.0000 | 3,207.0000 | 2.953 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.80 | Call | Currency Future | 13.0000 | 5.0000 | (61.538) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.85 | Put | Currency Future | 2,765.0000 | 2,857.0000 | 3.327 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.40 | Put | Currency Future | 14.0000 | 6.0000 | (57.143) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.15 | Call | Currency Future | 128.0000 | 51.0000 | (60.156) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.50 | Call | Currency Future | 608.0000 | 505.0000 | (16.941) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.50 | Put | Currency Future | 23.0000 | 12.0000 | (47.826) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.60 | Put | Currency Future | 2,515.0000 | 2,607.0000 | 3.658 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.60 | Call | Currency Future | 521.0000 | 416.0000 | (20.154) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.15 | Put | Currency Future | 192.0000 | 208.0000 | 8.333 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.40 | Call | Currency Future | 699.0000 | 599.0000 | (14.306) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 14.90 | Call | Currency Future | 256.0000 | 155.0000 | (39.453) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.10 | Put | Currency Future | 162.0000 | 164.0000 | 1.235 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.90 | Put | Currency Future | 71.0000 | 62.0000 | (12.676) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.05 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.90 | Put | Currency Future | 2,815.0000 | 2,907.0000 | 3.268 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.65 | Put | Currency Future | 590.0000 | 668.0000 | 13.220 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.10 | Put | Currency Future | 3,015.0000 | 3,107.0000 | 3.051 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.10 | Put | Currency Future | 162.0000 | 164.0000 | 1.235 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.75 | Call | Currency Future | 16.0000 | 6.0000 | (62.500) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.35 | Put | Currency Future | 11.0000 | 4.0000 | (63.636) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.15 | Call | Currency Future | 128.0000 | 51.0000 | (60.156) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.35 | Call | Currency Future | 746.0000 | 647.0000 | (13.271) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.05 | Put | Currency Future | 134.0000 | 124.0000 | (7.463) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.70 | Put | Currency Future | 53.0000 | 44.0000 | (16.981) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.30 | Put | Currency Future | 296.0000 | 348.0000 | 17.568 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.40 | Put | Currency Future | 2,315.0000 | 2,407.0000 | 3.974 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.05 | Call | Currency Future | 170.0000 | 67.0000 | (60.588) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.75 | Put | Currency Future | 681.0000 | 763.0000 | 12.041 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.30 | Call | Currency Future | 82.0000 | 41.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.65 | Call | Currency Future | 479.0000 | 375.0000 | (21.712) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.65 | Put | Currency Future | 44.0000 | 32.0000 | (27.273) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.55 | Call | Currency Future | 564.0000 | 460.0000 | (18.440) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.55 | Call | Currency Future | 39.0000 | 18.0000 | (53.846) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.55 | Put | Currency Future | 29.0000 | 17.0000 | (41.379) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.40 | Put | Currency Future | 373.0000 | 444.0000 | 19.035 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.40 | Call | Currency Future | 59.0000 | 37.0000 | (37.288) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.55 | Put | Currency Future | 503.0000 | 575.0000 | 14.314 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.75 | Put | Currency Future | 681.0000 | 763.0000 | 12.041 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.45 | Call | Currency Future | 653.0000 | 552.0000 | (15.467) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.55 | Put | Currency Future | 1,465.0000 | 1,557.0000 | 6.280 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.00 | Call | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.55 | Call | Currency Future | 564.0000 | 460.0000 | (18.440) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.00 | Put | Currency Future | 919.0000 | 1,008.0000 | 9.684 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 17.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.65 | Call | Currency Future | 26.0000 | 11.0000 | (57.692) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.35 | Put | Currency Future | 3,265.0000 | 3,357.0000 | 2.818 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.35 | Put | Currency Future | 2,265.0000 | 2,357.0000 | 4.062 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.85 | Put | Currency Future | 65.0000 | 56.0000 | (13.846) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.25 | Put | Currency Future | 2,165.0000 | 2,257.0000 | 4.249 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.05 | Put | Currency Future | 2,965.0000 | 3,057.0000 | 3.103 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.55 | Put | Currency Future | 2,465.0000 | 2,557.0000 | 3.732 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.55 | Put | Currency Future | 3,465.0000 | 3,557.0000 | 2.655 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.10 | Call | Currency Future | 147.0000 | 57.0000 | (61.224) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.65 | Put | Currency Future | 3,565.0000 | 3,657.0000 | 2.581 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.85 | Call | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.75 | Call | Currency Future | 16.0000 | 6.0000 | (62.500) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.85 | Put | Currency Future | 1,765.0000 | 1,857.0000 | 5.212 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.45 | Put | Currency Future | 18.0000 | 9.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.85 | Call | Currency Future | 301.0000 | 199.0000 | (33.887) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.75 | Put | Currency Future | 1,665.0000 | 1,757.0000 | 5.526 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.65 | Call | Currency Future | 479.0000 | 375.0000 | (21.712) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.65 | Put | Currency Future | 44.0000 | 32.0000 | (27.273) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.85 | Put | Currency Future | 2,765.0000 | 2,857.0000 | 3.327 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.95 | Put | Currency Future | 1,865.0000 | 1,957.0000 | 4.933 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.70 | Call | Currency Future | 439.0000 | 337.0000 | (23.235) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.05 | Put | Currency Future | 1,965.0000 | 2,057.0000 | 4.682 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 14.55 | Put | Currency Future | 29.0000 | 17.0000 | (41.379) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.30 | Put | Currency Future | 3,215.0000 | 3,307.0000 | 2.862 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 18.80 | Put | Currency Future | 3,715.0000 | 3,807.0000 | 2.476 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.45 | Put | Currency Future | 2,365.0000 | 2,457.0000 | 3.890 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.40 | Put | Currency Future | 3,315.0000 | 3,407.0000 | 2.775 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.55 | Put | Currency Future | 1,465.0000 | 1,557.0000 | 6.280 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.70 | Put | Currency Future | 1,615.0000 | 1,707.0000 | 5.697 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.60 | Put | Currency Future | 3,515.0000 | 3,607.0000 | 2.617 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.35 | Put | Currency Future | 1,265.0000 | 1,357.0000 | 7.273 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.00 | Put | Currency Future | 1,915.0000 | 2,007.0000 | 4.804 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.05 | Put | Currency Future | 968.0000 | 1,058.0000 | 9.298 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.80 | Put | Currency Future | 1,715.0000 | 1,807.0000 | 5.364 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 18.70 | Put | Currency Future | 3,615.0000 | 3,707.0000 | 2.545 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.05 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 15.85 | Put | Currency Future | 775.0000 | 860.0000 | 10.968 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.20 | Put | Currency Future | 2,115.0000 | 2,207.0000 | 4.350 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.25 | Put | Currency Future | 1,166.0000 | 1,257.0000 | 7.804 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.90 | Put | Currency Future | 1,815.0000 | 1,907.0000 | 5.069 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.60 | Put | Currency Future | 1,515.0000 | 1,607.0000 | 6.073 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.70 | Put | Currency Future | 1,615.0000 | 1,707.0000 | 5.697 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.30 | Put | Currency Future | 2,215.0000 | 2,307.0000 | 4.153 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.80 | Put | Currency Future | 1,715.0000 | 1,807.0000 | 5.364 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.10 | Put | Currency Future | 2,015.0000 | 2,107.0000 | 4.566 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 17.20 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2008/12/12 | 16.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2008/12/12 | 16.25 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | | | Currency Future | 15.4111 | 15.3300 | (0.526) | 15.5500 | 15.4800 | 10,782 |
| 11/12/2008 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 3,522.0000 | 3,585.0000 | 1.789 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 3,063.0000 | 3,119.0000 | 1.828 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.25 | Put | Currency Future | 733.0000 | 747.0000 | 1.910 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.60 | Call | Currency Future | 762.0000 | 701.0000 | (8.005) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.00 | Call | Currency Future | 1,000.0000 | 929.0000 | (7.100) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 124.0000 | 99.0000 | (20.161) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 3,337.0000 | 3,397.0000 | 1.798 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.95 | Put | Currency Future | 567.0000 | 571.0000 | 0.705 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 621.0000 | 556.0000 | (10.467) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 585.0000 | 522.0000 | (10.769) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.50 | Call | Currency Future | 457.0000 | 401.0000 | (12.254) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.25 | Call | Currency Future | 894.0000 | 827.0000 | (7.494) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.60 | Put | Currency Future | 951.0000 | 971.0000 | 2.103 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,274.0000 | 1,292.0000 | 1.413 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.60 | Put | Currency Future | 951.0000 | 971.0000 | 2.103 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 1,056.0000 | 975.0000 | (7.670) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,242.0000 | 1,259.0000 | 1.369 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 585.0000 | 522.0000 | (10.769) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.85 | Call | Currency Future | 364.0000 | 315.0000 | (13.462) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 698.0000 | 630.0000 | (9.742) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,274.0000 | 1,292.0000 | 1.413 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.20 | Put | Currency Future | 2,928.0000 | 2,982.0000 | 1.844 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.15 | Call | Currency Future | 567.0000 | 505.0000 | (10.935) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.05 | Call | Currency Future | 155.0000 | 127.0000 | (18.065) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.05 | Call | Currency Future | 603.0000 | 539.0000 | (10.614) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.30 | Put | Currency Future | 3,017.0000 | 3,073.0000 | 1.856 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.50 | Put | Currency Future | 3,199.0000 | 3,257.0000 | 1.813 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,210.0000 | 1,226.0000 | 1.322 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.40 | Call | Currency Future | 119.0000 | 95.0000 | (20.168) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.40 | Put | Currency Future | 3,108.0000 | 3,165.0000 | 1.834 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.50 | Put | Currency Future | 1,546.0000 | 1,571.0000 | 1.617 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R | 2009/03/16 | 16.30 | Call | Currency Future | 518.0000 | 458.0000 | (11.583) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.60 | Call | Currency Future | 102.0000 | 80.0000 | (21.569) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.60 | Call | Currency Future | 762.0000 | 701.0000 | (8.005) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.85 | Put | Currency Future | 1,803.0000 | 1,835.0000 | 1.775 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.30 | Put | Currency Future | 1,407.0000 | 1,428.0000 | 1.493 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.30 | Put | Currency Future | 764.0000 | 777.0000 | 1.702 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.20 | Call | Currency Future | 139.0000 | 112.0000 | (19.424) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.70 | Call | Currency Future | 94.0000 | 74.0000 | (21.277) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.80 | Put | Currency Future | 1,765.0000 | 1,796.0000 | 1.756 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.60 | Put | Currency Future | 3,291.0000 | 3,350.0000 | 1.793 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.45 | Call | Currency Future | 114.0000 | 91.0000 | (20.175) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.00 | Put | Currency Future | 588.0000 | 599.0000 | 1.871 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.80 | Call | Currency Future | 376.0000 | 326.0000 | (13.298) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.10 | Put | Currency Future | 2,839.0000 | 2,891.0000 | 1.832 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.65 | Put | Currency Future | 984.0000 | 1,005.0000 | 2.134 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.85 | Call | Currency Future | 83.0000 | 65.0000 | (21.687) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.15 | Put | Currency Future | 2,883.0000 | 2,937.0000 | 1.873 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 14.95 | Call | Currency Future | 1,028.0000 | 951.0000 | (7.490) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.60 | Put | Currency Future | 1,617.0000 | 1,644.0000 | 1.670 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.10 | Call | Currency Future | 150.0000 | 121.0000 | (19.333) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.75 | Call | Currency Future | 713.0000 | 649.0000 | (8.976) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.05 | Call | Currency Future | 603.0000 | 539.0000 | (10.614) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.15 | Call | Currency Future | 144.0000 | 117.0000 | (18.750) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.50 | Call | Currency Future | 233.0000 | 195.0000 | (16.309) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.55 | Put | Currency Future | 919.0000 | 937.0000 | 1.959 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.85 | Call | Currency Future | 678.0000 | 611.0000 | (9.882) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.05 | Put | Currency Future | 1,242.0000 | 1,259.0000 | 1.369 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.75 | Put | Currency Future | 3,429.0000 | 3,491.0000 | 1.808 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.50 | Put | Currency Future | 2,322.0000 | 2,365.0000 | 1.852 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.60 | Call | Currency Future | 428.0000 | 374.0000 | (12.617) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.05 | Put | Currency Future | 616.0000 | 627.0000 | 1.786 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.20 | Put | Currency Future | 2,076.0000 | 2,114.0000 | 1.830 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.15 | Put | Currency Future | 1,306.0000 | 1,325.0000 | 1.455 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.85 | Call | Currency Future | 180.0000 | 148.0000 | (17.778) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.20 | Call | Currency Future | 287.0000 | 244.0000 | (14.983) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.65 | Put | Currency Future | 3,337.0000 | 3,397.0000 | 1.798 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/03/16 | 17.75 | Call | Currency Future | 194.0000 | 161.0000 | (17.010) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 525.0000 | 523.0000 | (0.381) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 977.0000 | 907.0000 | (7.165) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.95 | Call | Currency Future | 168.0000 | 137.0000 | (18.452) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 977.0000 | 907.0000 | (7.165) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.75 | Put | Currency Future | 2,533.0000 | 2,581.0000 | 1.895 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.65 | Call | Currency Future | 1,208.0000 | 1,123.0000 | (7.036) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.70 | Put | Currency Future | 3,383.0000 | 3,444.0000 | 1.803 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,117.0000 | 1,131.0000 | 1.253 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 180.0000 | 148.0000 | (17.778) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.05 | Put | Currency Future | 2,794.0000 | 2,847.0000 | 1.897 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.75 | Put | Currency Future | 484.0000 | 482.0000 | (0.413) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.70 | Call | Currency Future | 729.0000 | 669.0000 | (8.230) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 658.0000 | 592.0000 | (10.030) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.95 | Put | Currency Future | 2,706.0000 | 2,757.0000 | 1.885 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.75 | Call | Currency Future | 389.0000 | 337.0000 | (13.368) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 2,619.0000 | 2,668.0000 | 1.871 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 98.0000 | 77.0000 | (21.429) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.70 | Put | Currency Future | 1,018.0000 | 1,039.0000 | 2.063 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.80 | Put | Currency Future | 1,087.0000 | 1,100.0000 | 1.196 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 673.0000 | 686.0000 | 1.932 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 2,619.0000 | 2,668.0000 | 1.871 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.50 | Call | Currency Future | 110.0000 | 87.0000 | (20.909) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 780.0000 | 717.0000 | (8.077) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 3,153.0000 | 3,211.0000 | 1.840 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.75 | Put | Currency Future | 1,728.0000 | 1,757.0000 | 1.678 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 2,448.0000 | 2,494.0000 | 1.879 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.30 | Call | Currency Future | 875.0000 | 807.0000 | (7.771) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.70 | Put | Currency Future | 1,690.0000 | 1,719.0000 | 1.716 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.75 | Call | Currency Future | 90.0000 | 71.0000 | (21.111) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.70 | Call | Currency Future | 402.0000 | 349.0000 | (13.184) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 698.0000 | 630.0000 | (9.742) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.20 | Call | Currency Future | 550.0000 | 489.0000 | (11.091) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 1,086.0000 | 1,003.0000 | (7.643) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.90 | Call | Currency Future | 80.0000 | 62.0000 | (22.500) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 616.0000 | 627.0000 | 1.786 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/03/16 | 16.20 | Put | Currency Future | 1,339.0000 | 1,359.0000 | 1.494 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.30 | Call | Currency Future | 128.0000 | 103.0000 | (19.531) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 934.0000 | 866.0000 | (7.281) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 934.0000 | 866.0000 | (7.281) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 209.0000 | 174.0000 | (16.746) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,147.0000 | 1,162.0000 | 1.308 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.95 | Put | Currency Future | 1,879.0000 | 1,913.0000 | 1.809 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 71.0000 | 54.0000 | (23.944) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 1,475.0000 | 1,499.0000 | 1.627 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.55 | Call | Currency Future | 225.0000 | 188.0000 | (16.444) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 746.0000 | 685.0000 | (8.177) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.95 | Call | Currency Future | 340.0000 | 293.0000 | (13.824) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 486.0000 | 429.0000 | (11.728) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 545.0000 | 545.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.55 | Put | Currency Future | 919.0000 | 937.0000 | 1.959 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 1,475.0000 | 1,499.0000 | 1.627 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.15 | Call | Currency Future | 144.0000 | 117.0000 | (18.750) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.30 | Call | Currency Future | 875.0000 | 807.0000 | (7.771) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.65 | Call | Currency Future | 746.0000 | 685.0000 | (8.177) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.95 | Put | Currency Future | 1,178.0000 | 1,194.0000 | 1.358 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 658.0000 | 592.0000 | (10.030) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 106.0000 | 84.0000 | (20.755) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.30 | Put | Currency Future | 764.0000 | 777.0000 | 1.702 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,052.0000 | 1,069.0000 | 1.616 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 3,616.0000 | 3,679.0000 | 1.742 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 486.0000 | 429.0000 | (11.728) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,245.0000 | 3,304.0000 | 1.818 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.80 | Call | Currency Future | 87.0000 | 68.0000 | (21.839) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.35 | Put | Currency Future | 2,198.0000 | 2,238.0000 | 1.820 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 984.0000 | 1,005.0000 | 2.134 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.80 | Put | Currency Future | 1,087.0000 | 1,100.0000 | 1.196 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 98.0000 | 77.0000 | (21.429) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.80 | Put | Currency Future | 3,476.0000 | 3,538.0000 | 1.784 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.90 | Put | Currency Future | 3,569.0000 | 3,632.0000 | 1.765 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 780.0000 | 717.0000 | (8.077) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 71.0000 | 54.0000 | (23.944) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/03/16 | 17.55 | Put | Currency Future | 2,363.0000 | 2,408.0000 | 1.904 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 794.0000 | 808.0000 | 1.763 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,147.0000 | 1,162.0000 | 1.308 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 855.0000 | 788.0000 | (7.836) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.15 | Call | Currency Future | 65.0000 | 50.0000 | (23.077) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.25 | Put | Currency Future | 2,972.0000 | 3,027.0000 | 1.851 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 673.0000 | 686.0000 | 1.932 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.20 | Put | Currency Future | 702.0000 | 717.0000 | 2.137 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 3,063.0000 | 3,119.0000 | 1.828 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.35 | Call | Currency Future | 124.0000 | 99.0000 | (20.161) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.50 | Call | Currency Future | 798.0000 | 734.0000 | (8.020) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 3,710.0000 | 3,774.0000 | 1.725 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 428.0000 | 374.0000 | (12.617) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.15 | Put | Currency Future | 2,883.0000 | 2,937.0000 | 1.873 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.90 | Put | Currency Future | 2,663.0000 | 2,713.0000 | 1.878 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.20 | Call | Currency Future | 550.0000 | 489.0000 | (11.091) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.20 | Call | Currency Future | 913.0000 | 847.0000 | (7.229) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.25 | Call | Currency Future | 134.0000 | 107.0000 | (20.149) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.50 | Put | Currency Future | 887.0000 | 904.0000 | 1.917 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.00 | Put | Currency Future | 2,750.0000 | 2,802.0000 | 1.891 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 518.0000 | 458.0000 | (11.583) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.15 | Call | Currency Future | 567.0000 | 505.0000 | (10.935) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 824.0000 | 839.0000 | 1.820 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 835.0000 | 769.0000 | (7.904) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.15 | Put | Currency Future | 1,306.0000 | 1,325.0000 | 1.455 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 1,996.0000 | 2,033.0000 | 1.854 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 835.0000 | 769.0000 | (7.904) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.95 | Call | Currency Future | 639.0000 | 574.0000 | (10.172) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,117.0000 | 1,131.0000 | 1.253 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.75 | Call | Currency Future | 1,146.0000 | 1,062.0000 | (7.330) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.35 | Call | Currency Future | 259.0000 | 218.0000 | (15.830) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.30 | Call | Currency Future | 268.0000 | 227.0000 | (15.299) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.35 | Call | Currency Future | 855.0000 | 788.0000 | (7.836) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.65 | Put | Currency Future | 446.0000 | 443.0000 | (0.673) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 308.0000 | 263.0000 | (14.610) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.30 | Put | Currency Future | 1,407.0000 | 1,428.0000 | 1.493 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/03/16 | 16.00 | Put | Currency Future | 1,210.0000 | 1,226.0000 | 1.322 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.40 | Put | Currency Future | 2,239.0000 | 2,280.0000 | 1.831 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.00 | Call | Currency Future | 621.0000 | 556.0000 | (10.467) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 678.0000 | 611.0000 | (9.882) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 1,581.0000 | 1,607.0000 | 1.645 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.40 | Call | Currency Future | 250.0000 | 210.0000 | (16.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 2,448.0000 | 2,494.0000 | 1.879 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.35 | Put | Currency Future | 794.0000 | 808.0000 | 1.763 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 442.0000 | 387.0000 | (12.443) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.25 | Put | Currency Future | 2,116.0000 | 2,155.0000 | 1.843 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.30 | Put | Currency Future | 2,157.0000 | 2,197.0000 | 1.854 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 209.0000 | 174.0000 | (16.746) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.85 | Put | Currency Future | 1,117.0000 | 1,131.0000 | 1.253 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.75 | Call | Currency Future | 713.0000 | 649.0000 | (8.976) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.15 | Put | Currency Future | 2,036.0000 | 2,073.0000 | 1.817 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.75 | Put | Currency Future | 1,052.0000 | 1,069.0000 | 1.616 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 678.0000 | 611.0000 | (9.882) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 217.0000 | 181.0000 | (16.590) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.60 | Put | Currency Future | 2,405.0000 | 2,451.0000 | 1.913 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 3,616.0000 | 3,679.0000 | 1.742 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.25 | Call | Currency Future | 277.0000 | 235.0000 | (15.162) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 1,441.0000 | 1,463.0000 | 1.527 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.90 | Call | Currency Future | 174.0000 | 143.0000 | (17.816) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 502.0000 | 443.0000 | (11.753) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.80 | Put | Currency Future | 2,576.0000 | 2,624.0000 | 1.863 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.20 | Put | Currency Future | 1,339.0000 | 1,359.0000 | 1.494 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.25 | Call | Currency Future | 60.0000 | 45.0000 | (25.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.65 | Put | Currency Future | 1,654.0000 | 1,682.0000 | 1.693 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 504.0000 | 503.0000 | (0.198) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.00 | Call | Currency Future | 161.0000 | 132.0000 | (18.012) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.85 | Call | Currency Future | 364.0000 | 315.0000 | (13.462) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.15 | Put | Currency Future | 3,804.0000 | 3,870.0000 | 1.735 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 1,441.0000 | 1,463.0000 | 1.527 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.70 | Put | Currency Future | 2,490.0000 | 2,537.0000 | 1.888 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.85 | Put | Currency Future | 1,803.0000 | 1,835.0000 | 1.775 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 106.0000 | 84.0000 | (20.755) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 502.0000 | 443.0000 | (11.753) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.70 | Call | Currency Future | 1,176.0000 | 1,093.0000 | (7.058) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.25 | Put | Currency Future | 1,373.0000 | 1,393.0000 | 1.457 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 428.0000 | 425.0000 | (0.701) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.60 | Call | Currency Future | 1,239.0000 | 1,155.0000 | (6.780) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.45 | Call | Currency Future | 471.0000 | 415.0000 | (11.890) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.70 | Put | Currency Future | 465.0000 | 463.0000 | (0.430) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.45 | Put | Currency Future | 855.0000 | 871.0000 | 1.871 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.55 | Call | Currency Future | 442.0000 | 387.0000 | (12.443) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 824.0000 | 839.0000 | 1.820 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.45 | Put | Currency Future | 1,510.0000 | 1,535.0000 | 1.656 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 1,115.0000 | 1,033.0000 | (7.354) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.45 | Call | Currency Future | 816.0000 | 751.0000 | (7.966) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.25 | Put | Currency Future | 3,899.0000 | 3,965.0000 | 1.693 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.65 | Call | Currency Future | 415.0000 | 362.0000 | (12.771) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.90 | Call | Currency Future | 1,056.0000 | 975.0000 | (7.670) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.80 | Call | Currency Future | 187.0000 | 154.0000 | (17.647) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 1,996.0000 | 2,033.0000 | 1.854 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.60 | Put | Currency Future | 1,617.0000 | 1,644.0000 | 1.670 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 1,581.0000 | 1,607.0000 | 1.645 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.10 | Put | Currency Future | 644.0000 | 656.0000 | 1.863 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 308.0000 | 263.0000 | (14.610) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.10 | Call | Currency Future | 955.0000 | 886.0000 | (7.225) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 3,710.0000 | 3,774.0000 | 1.725 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.90 | Put | Currency Future | 545.0000 | 545.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 16.25 | Call | Currency Future | 534.0000 | 473.0000 | (11.423) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.80 | Put | Currency Future | 504.0000 | 503.0000 | (0.198) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.85 | Call | Currency Future | 83.0000 | 65.0000 | (21.687) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.45 | Call | Currency Future | 114.0000 | 91.0000 | (20.175) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.45 | Put | Currency Future | 3,153.0000 | 3,211.0000 | 1.840 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 15.90 | Call | Currency Future | 658.0000 | 592.0000 | (10.030) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 1,115.0000 | 1,033.0000 | (7.354) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.15 | Call | Currency Future | 297.0000 | 253.0000 | (14.815) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.85 | Put | Currency Future | 3,522.0000 | 3,585.0000 | 1.789 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,245.0000 | 3,304.0000 | 1.818 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/03/16 | 17.05 | Put | Currency Future | 1,957.0000 | 1,993.0000 | 1.840 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R | 2009/03/16 | 18.95 | Call | Currency Future | 77.0000 | 59.0000 | (23.377) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.90 | Put | Currency Future | 1,147.0000 | 1,162.0000 | 1.308 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.60 | Call | Currency Future | 217.0000 | 181.0000 | (16.590) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.05 | Call | Currency Future | 318.0000 | 273.0000 | (14.151) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.60 | Put | Currency Future | 2,405.0000 | 2,451.0000 | 1.913 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.70 | Call | Currency Future | 201.0000 | 167.0000 | (16.915) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 18.95 | Call | Currency Future | 77.0000 | 59.0000 | (23.377) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.00 | Call | Currency Future | 329.0000 | 283.0000 | (13.982) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.90 | Call | Currency Future | 352.0000 | 304.0000 | (13.636) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.90 | Put | Currency Future | 1,841.0000 | 1,874.0000 | 1.793 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 17.00 | Put | Currency Future | 1,918.0000 | 1,953.0000 | 1.825 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.80 | Call | Currency Future | 376.0000 | 326.0000 | (13.298) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.80 | Put | Currency Future | 1,765.0000 | 1,796.0000 | 1.756 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.90 | Call | Currency Future | 352.0000 | 304.0000 | (13.636) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 16.90 | Put | Currency Future | 1,841.0000 | 1,874.0000 | 1.793 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.10 | Call | Currency Future | 955.0000 | 886.0000 | (7.225) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/03/16 | 15.10 | Put | Currency Future | 644.0000 | 656.0000 | 1.863 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | | | Currency Future | 15.6805 | 15.6462 | (0.219) | 0.0000 | 0.0000 | 65 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 2,126.0000 | 2,118.0000 | (0.376) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.15 | Call | Currency Future | 657.0000 | 614.0000 | (6.545) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 18.65 | Call | Currency Future | 329.0000 | 298.0000 | (9.422) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.20 | Put | Currency Future | 3,770.0000 | 3,779.0000 | 0.239 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 362.0000 | 330.0000 | (8.840) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.20 | Call | Currency Future | 251.0000 | 225.0000 | (10.359) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 1,750.0000 | 1,739.0000 | (0.629) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 18.95 | Put | Currency Future | 3,553.0000 | 3,560.0000 | 0.197 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.95 | Call | Currency Future | 458.0000 | 422.0000 | (7.860) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.10 | Put | Currency Future | 3,683.0000 | 3,691.0000 | 0.217 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 270.0000 | 243.0000 | (10.000) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 3,298.0000 | 3,302.0000 | 0.121 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 14.95 | Call | Currency Future | 1,498.0000 | 1,445.0000 | (3.538) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 15.85 | Call | Currency Future | 1,101.0000 | 1,061.0000 | (3.633) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.10 | Put | Currency Future | 1,439.0000 | 1,424.0000 | (1.042) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 15.20 | Put | Currency Future | 880.0000 | 861.0000 | (2.159) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 3,640.0000 | 3,647.0000 | 0.192 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 725.0000 | 706.0000 | (2.621) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.05 | Put | Currency Future | 1,405.0000 | 1,395.0000 | (0.712) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.20 | Call | Currency Future | 1,360.0000 | 1,307.0000 | (3.897) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 764.0000 | 719.0000 | (5.890) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.95 | Call | Currency Future | 284.0000 | 256.0000 | (9.859) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,081.0000 | 1,074.0000 | (0.648) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 1,084.0000 | 1,044.0000 | (3.690) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.05 | Call | Currency Future | 1,035.0000 | 991.0000 | (4.251) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 1,883.0000 | 1,873.0000 | (0.531) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 3,468.0000 | 3,473.0000 | 0.144 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 329.0000 | 298.0000 | (9.422) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.80 | Call | Currency Future | 306.0000 | 277.0000 | (9.477) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 1,173.0000 | 1,132.0000 | (3.495) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.60 | Put | Currency Future | 1,112.0000 | 1,105.0000 | (0.629) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 1,951.0000 | 1,941.0000 | (0.513) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 1,084.0000 | 1,044.0000 | (3.690) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 298.0000 | 270.0000 | (9.396) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 3,131.0000 | 3,134.0000 | 0.096 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.80 | Put | Currency Future | 3,425.0000 | 3,430.0000 | 0.146 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,143.0000 | 1,136.0000 | (0.612) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,304.0000 | 1,298.0000 | (0.460) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 671.0000 | 629.0000 | (6.259) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 1,019.0000 | 970.0000 | (4.809) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 3,298.0000 | 3,302.0000 | 0.121 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 362.0000 | 330.0000 | (8.840) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.80 | Put | Currency Future | 2,610.0000 | 2,607.0000 | (0.115) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 1,212.0000 | 1,170.0000 | (3.465) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 732.0000 | 688.0000 | (6.011) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,304.0000 | 1,298.0000 | (0.460) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.75 | Call | Currency Future | 313.0000 | 284.0000 | (9.265) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 3,131.0000 | 3,134.0000 | 0.096 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 2,728.0000 | 2,726.0000 | (0.073) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.35 | Call | Currency Future | 380.0000 | 347.0000 | (8.684) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.85 | Call | Currency Future | 1,556.0000 | 1,503.0000 | (3.406) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.60 | Call | Currency Future | 1,193.0000 | 1,151.0000 | (3.521) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.95 | Put | Currency Future | 1,337.0000 | 1,331.0000 | (0.449) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 18.75 | Put | Currency Future | 3,383.0000 | 3,387.0000 | 0.118 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,622.0000 | 1,609.0000 | (0.801) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 417.0000 | 383.0000 | (8.153) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.35 | Put | Currency Future | 3,049.0000 | 3,051.0000 | 0.066 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 857.0000 | 838.0000 | (2.217) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,591.0000 | 1,578.0000 | (0.817) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.95 | Call | Currency Future | 1,068.0000 | 1,028.0000 | (3.745) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 903.0000 | 855.0000 | (5.316) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.55 | Call | Currency Future | 345.0000 | 314.0000 | (8.986) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 2,887.0000 | 2,887.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 811.0000 | 793.0000 | (2.219) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.25 | Call | Currency Future | 1,334.0000 | 1,287.0000 | (3.523) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 831.0000 | 785.0000 | (5.535) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,271.0000 | 1,265.0000 | (0.472) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.50 | Call | Currency Future | 562.0000 | 523.0000 | (6.940) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.55 | Put | Currency Future | 3,214.0000 | 3,218.0000 | 0.124 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.95 | Put | Currency Future | 768.0000 | 749.0000 | (2.474) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.25 | Put | Currency Future | 2,968.0000 | 2,968.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.50 | Put | Currency Future | 2,382.0000 | 2,377.0000 | (0.210) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 1,442.0000 | 1,389.0000 | (3.675) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 921.0000 | 874.0000 | (5.103) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 979.0000 | 931.0000 | (4.903) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.80 | Call | Currency Future | 491.0000 | 454.0000 | (7.536) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 1,387.0000 | 1,334.0000 | (3.821) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,091.0000 | 2,082.0000 | (0.430) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 1,499.0000 | 1,485.0000 | (0.934) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.25 | Put | Currency Future | 903.0000 | 891.0000 | (1.329) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 979.0000 | 931.0000 | (4.903) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 1,499.0000 | 1,485.0000 | (0.934) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 764.0000 | 719.0000 | (5.890) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.25 | Call | Currency Future | 398.0000 | 365.0000 | (8.291) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,238.0000 | 1,232.0000 | (0.485) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.00 | Call | Currency Future | 1,470.0000 | 1,417.0000 | (3.605) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 1,119.0000 | 1,078.0000 | (3.664) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 797.0000 | 751.0000 | (5.772) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,081.0000 | 1,074.0000 | (0.648) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 16.50 | Call | Currency Future | 866.0000 | 819.0000 | (5.427) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.15 | Call | Currency Future | 257.0000 | 231.0000 | (10.117) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.25 | Put | Currency Future | 2,198.0000 | 2,191.0000 | (0.318) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 1,289.0000 | 1,249.0000 | (3.103) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.05 | Put | Currency Future | 2,056.0000 | 2,047.0000 | (0.438) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.85 | Put | Currency Future | 2,649.0000 | 2,647.0000 | (0.076) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,238.0000 | 1,232.0000 | (0.485) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 958.0000 | 952.0000 | (0.626) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 686.0000 | 643.0000 | (6.268) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.85 | Call | Currency Future | 480.0000 | 443.0000 | (7.708) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 458.0000 | 422.0000 | (7.860) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.00 | Call | Currency Future | 277.0000 | 250.0000 | (9.747) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 1,212.0000 | 1,170.0000 | (3.465) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 1,816.0000 | 1,805.0000 | (0.606) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.25 | Call | Currency Future | 629.0000 | 587.0000 | (6.677) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.00 | Put | Currency Future | 789.0000 | 770.0000 | (2.408) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.00 | Put | Currency Future | 3,596.0000 | 3,603.0000 | 0.195 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 857.0000 | 838.0000 | (2.217) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 1,883.0000 | 1,873.0000 | (0.531) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 291.0000 | 263.0000 | (9.622) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.15 | Put | Currency Future | 3,727.0000 | 3,735.0000 | 0.215 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 1,387.0000 | 1,334.0000 | (3.821) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 1,051.0000 | 1,011.0000 | (3.806) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.60 | Put | Currency Future | 3,256.0000 | 3,260.0000 | 0.123 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.85 | Call | Currency Future | 298.0000 | 270.0000 | (9.396) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.40 | Put | Currency Future | 3,090.0000 | 3,092.0000 | 0.065 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 732.0000 | 688.0000 | (6.011) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.60 | Call | Currency Future | 337.0000 | 306.0000 | (9.199) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 1,560.0000 | 1,546.0000 | (0.897) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.85 | Put | Currency Future | 3,468.0000 | 3,473.0000 | 0.144 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.50 | Put | Currency Future | 1,686.0000 | 1,673.0000 | (0.771) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.40 | Call | Currency Future | 371.0000 | 338.0000 | (8.895) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,371.0000 | 1,365.0000 | (0.438) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.50 | Put | Currency Future | 3,173.0000 | 3,176.0000 | 0.095 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 940.0000 | 892.0000 | (5.106) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.05 | Call | Currency Future | 270.0000 | 243.0000 | (10.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 17.65 | Put | Currency Future | 2,495.0000 | 2,491.0000 | (0.160) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.00 | Call | Currency Future | 701.0000 | 658.0000 | (6.134) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.50 | Call | Currency Future | 353.0000 | 322.0000 | (8.782) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.05 | Call | Currency Future | 1,442.0000 | 1,389.0000 | (3.675) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.70 | Call | Currency Future | 321.0000 | 291.0000 | (9.346) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 1,051.0000 | 1,011.0000 | (3.806) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.05 | Put | Currency Future | 3,640.0000 | 3,647.0000 | 0.192 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 811.0000 | 793.0000 | (2.219) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.65 | Call | Currency Future | 526.0000 | 487.0000 | (7.414) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 1,951.0000 | 1,941.0000 | (0.513) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.25 | Call | Currency Future | 960.0000 | 911.0000 | (5.104) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 1,439.0000 | 1,424.0000 | (1.042) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 1,084.0000 | 1,044.0000 | (3.690) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,591.0000 | 1,578.0000 | (0.817) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.00 | Put | Currency Future | 2,021.0000 | 2,011.0000 | (0.495) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.70 | Put | Currency Future | 3,340.0000 | 3,345.0000 | 0.150 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,371.0000 | 1,365.0000 | (0.438) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.75 | Put | Currency Future | 1,206.0000 | 1,199.0000 | (0.580) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,304.0000 | 1,298.0000 | (0.460) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 748.0000 | 703.0000 | (6.016) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 927.0000 | 921.0000 | (0.647) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.10 | Call | Currency Future | 264.0000 | 237.0000 | (10.227) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.75 | Call | Currency Future | 780.0000 | 735.0000 | (5.769) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 1,019.0000 | 970.0000 | (4.809) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 1,119.0000 | 1,078.0000 | (3.664) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 999.0000 | 950.0000 | (4.905) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 1,270.0000 | 1,230.0000 | (3.150) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 3,510.0000 | 3,517.0000 | 0.199 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 2,728.0000 | 2,726.0000 | (0.073) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,469.0000 | 1,454.0000 | (1.021) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 1,308.0000 | 1,268.0000 | (3.058) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 999.0000 | 950.0000 | (4.905) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,622.0000 | 1,609.0000 | (0.801) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.45 | Call | Currency Future | 1,251.0000 | 1,210.0000 | (3.277) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 921.0000 | 874.0000 | (5.103) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 1,414.0000 | 1,361.0000 | (3.748) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,469.0000 | 1,454.0000 | (1.021) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 903.0000 | 855.0000 | (5.316) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 884.0000 | 837.0000 | (5.317) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.05 | Put | Currency Future | 2,807.0000 | 2,806.0000 | (0.036) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 1,917.0000 | 1,907.0000 | (0.522) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 705.0000 | 686.0000 | (2.695) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.25 | Call | Currency Future | 245.0000 | 219.0000 | (10.612) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.75 | Put | Currency Future | 1,850.0000 | 1,839.0000 | (0.595) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.55 | Put | Currency Future | 2,419.0000 | 2,414.0000 | (0.207) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 1,527.0000 | 1,474.0000 | (3.471) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.25 | Put | Currency Future | 3,814.0000 | 3,823.0000 | 0.236 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 1,654.0000 | 1,641.0000 | (0.786) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.45 | Put | Currency Future | 1,020.0000 | 1,013.0000 | (0.686) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.75 | Call | Currency Future | 1,137.0000 | 1,096.0000 | (3.606) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 601.0000 | 561.0000 | (6.656) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 746.0000 | 727.0000 | (2.547) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.10 | Call | Currency Future | 427.0000 | 392.0000 | (8.197) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.35 | Call | Currency Future | 233.0000 | 208.0000 | (10.730) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.25 | Put | Currency Future | 1,529.0000 | 1,515.0000 | (0.916) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.70 | Put | Currency Future | 1,174.0000 | 1,167.0000 | (0.596) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.45 | Call | Currency Future | 575.0000 | 535.0000 | (6.957) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 834.0000 | 815.0000 | (2.278) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.30 | Put | Currency Future | 3,858.0000 | 3,867.0000 | 0.233 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.05 | Call | Currency Future | 437.0000 | 402.0000 | (8.009) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.70 | Call | Currency Future | 1,155.0000 | 1,114.0000 | (3.550) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 1,585.0000 | 1,532.0000 | (3.344) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 814.0000 | 768.0000 | (5.651) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.40 | Call | Currency Future | 227.0000 | 202.0000 | (11.013) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 940.0000 | 892.0000 | (5.106) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 1,654.0000 | 1,641.0000 | (0.786) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 550.0000 | 511.0000 | (7.091) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.50 | Call | Currency Future | 1,232.0000 | 1,189.0000 | (3.490) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.20 | Call | Currency Future | 408.0000 | 374.0000 | (8.333) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.40 | Put | Currency Future | 3,946.0000 | 3,956.0000 | 0.253 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 884.0000 | 837.0000 | (5.317) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.45 | Put | Currency Future | 2,345.0000 | 2,339.0000 | (0.256) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 671.0000 | 629.0000 | (6.259) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.30 | Call | Currency Future | 238.0000 | 213.0000 | (10.504) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 1,816.0000 | 1,805.0000 | (0.606) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.60 | Put | Currency Future | 1,112.0000 | 1,105.0000 | (0.629) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 2,271.0000 | 2,264.0000 | (0.308) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 989.0000 | 984.0000 | (0.506) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.10 | Put | Currency Future | 2,847.0000 | 2,846.0000 | (0.035) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.60 | Call | Currency Future | 1,193.0000 | 1,151.0000 | (3.521) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 588.0000 | 548.0000 | (6.803) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 1,917.0000 | 1,907.0000 | (0.522) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 2,688.0000 | 2,686.0000 | (0.074) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 2,887.0000 | 2,887.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,143.0000 | 1,136.0000 | (0.612) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 748.0000 | 703.0000 | (6.016) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 1,270.0000 | 1,230.0000 | (3.150) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.00 | Call | Currency Future | 448.0000 | 412.0000 | (8.036) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 417.0000 | 383.0000 | (8.153) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 1,173.0000 | 1,132.0000 | (3.495) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 1,783.0000 | 1,772.0000 | (0.617) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 927.0000 | 921.0000 | (0.647) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.00 | Put | Currency Future | 2,767.0000 | 2,766.0000 | (0.036) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.65 | Put | Currency Future | 1,783.0000 | 1,772.0000 | (0.617) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 3,510.0000 | 3,517.0000 | 0.199 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.65 | Call | Currency Future | 814.0000 | 768.0000 | (5.651) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 1,308.0000 | 1,268.0000 | (3.058) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 469.0000 | 432.0000 | (7.889) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 291.0000 | 263.0000 | (9.622) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.95 | Call | Currency Future | 716.0000 | 672.0000 | (6.145) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 15.50 | Put | Currency Future | 1,051.0000 | 1,043.0000 | (0.761) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.70 | Put | Currency Future | 2,533.0000 | 2,530.0000 | (0.118) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.55 | Put | Currency Future | 4,080.0000 | 4,091.0000 | 0.270 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 1,585.0000 | 1,532.0000 | (3.344) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.70 | Call | Currency Future | 514.0000 | 476.0000 | (7.393) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,091.0000 | 2,082.0000 | (0.430) | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 19.35 | Put | Currency Future | 3,902.0000 | 3,912.0000 | 0.256 | 0 | 0 | 0 |
| 11/12/2008 | £ / R 2009/06/12 | 16.95 | Put | Currency Future | 1,986.0000 | 1,976.0000 | (0.504) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | £ / R | 2009/06/12 | 14.80 | Put | Currency Future | 705.0000 | 686.0000 | (2.695) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 2,308.0000 | 2,301.0000 | (0.303) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.40 | Call | Currency Future | 588.0000 | 548.0000 | (6.803) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 14.90 | Call | Currency Future | 1,527.0000 | 1,474.0000 | (3.471) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.60 | Call | Currency Future | 538.0000 | 499.0000 | (7.249) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.20 | Put | Currency Future | 2,162.0000 | 2,154.0000 | (0.370) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.45 | Call | Currency Future | 221.0000 | 197.0000 | (10.860) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 14.90 | Put | Currency Future | 746.0000 | 727.0000 | (2.547) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.60 | Put | Currency Future | 2,457.0000 | 2,453.0000 | (0.163) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 1,750.0000 | 1,739.0000 | (0.629) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.55 | Call | Currency Future | 210.0000 | 187.0000 | (10.952) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 15.40 | Put | Currency Future | 989.0000 | 984.0000 | (0.506) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 831.0000 | 785.0000 | (5.535) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 19.45 | Put | Currency Future | 3,991.0000 | 4,001.0000 | 0.251 | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.55 | Put | Currency Future | 1,718.0000 | 1,706.0000 | (0.698) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.90 | Put | Currency Future | 2,688.0000 | 2,686.0000 | (0.074) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 469.0000 | 432.0000 | (7.889) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 797.0000 | 751.0000 | (5.772) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.55 | Call | Currency Future | 848.0000 | 802.0000 | (5.425) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.30 | Call | Currency Future | 615.0000 | 574.0000 | (6.667) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 16.30 | Put | Currency Future | 1,560.0000 | 1,546.0000 | (0.897) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.20 | Call | Currency Future | 643.0000 | 601.0000 | (6.532) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.30 | Put | Currency Future | 2,234.0000 | 2,227.0000 | (0.313) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 2,308.0000 | 2,301.0000 | (0.303) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.05 | Call | Currency Future | 686.0000 | 643.0000 | (6.268) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 2,056.0000 | 2,047.0000 | (0.438) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.35 | Call | Currency Future | 601.0000 | 561.0000 | (6.656) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 18.20 | Put | Currency Future | 2,927.0000 | 2,927.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 2,419.0000 | 2,414.0000 | (0.207) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.35 | Put | Currency Future | 2,271.0000 | 2,264.0000 | (0.308) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.55 | Call | Currency Future | 550.0000 | 511.0000 | (7.091) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.15 | Call | Currency Future | 657.0000 | 614.0000 | (6.545) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 2,126.0000 | 2,118.0000 | (0.376) | 0 | 0 | 0 |
| 11/12/2008 | £ / R | 2009/09/14 | | | Currency Future | 15.9244 | 15.8582 | (0.416) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R | 2008/12/12 | | | Currency Future | 13.2432 | 13.3231 | 0.603 | 13.4500 | 13.3200 | 32,738 |
| 11/12/2008 | € / R | 2008/12/12 | 14.10 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.15 | Call | Currency Future | 153.0000 | 190.0000 | 24.183 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.20 | Call | Currency Future | 1,045.0000 | 1,123.0000 | 7.464 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 11.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 9.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.35 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.30 | Call | Currency Future | 946.0000 | 1,023.0000 | 8.140 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.40 | Put | Currency Future | 212.0000 | 116.0000 | (45.283) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 15.65 | Put | Currency Future | 2,407.0000 | 2,327.0000 | (3.324) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.35 | Put | Currency Future | 1,111.0000 | 1,029.0000 | (7.381) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.30 | Put | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.40 | Call | Currency Future | 55.0000 | 39.0000 | (29.091) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.40 | Put | Currency Future | 212.0000 | 116.0000 | (45.283) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.45 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.15 | Put | Currency Future | 59.0000 | 17.0000 | (71.186) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.65 | Put | Currency Future | 9.0000 | 1.0000 | (88.889) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 11.00 | Call | Currency Future | 2,243.0000 | 2,323.0000 | 3.567 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 16.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 9.60 | Call | Currency Future | 3,643.0000 | 3,723.0000 | 2.196 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.80 | Call | Currency Future | 458.0000 | 525.0000 | 14.629 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.45 | Put | Currency Future | 1,210.0000 | 1,128.0000 | (6.777) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.20 | Put | Currency Future | 74.0000 | 24.0000 | (67.568) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.05 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.80 | Put | Currency Future | 15.0000 | 2.0000 | (86.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.25 | Put | Currency Future | 1,013.0000 | 929.0000 | (8.292) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 11.60 | Call | Currency Future | 1,643.0000 | 1,723.0000 | 4.869 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.05 | Call | Currency Future | 1,194.0000 | 1,273.0000 | 6.616 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.40 | Call | Currency Future | 55.0000 | 39.0000 | (29.091) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 10.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 14.25 | Call | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 13.20 | Call | Currency Future | 117.0000 | 147.0000 | 25.641 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 16.25 | Put | Currency Future | 3,007.0000 | 2,927.0000 | (2.660) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 9.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 11.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2008/12/12 | 12.20 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 15.40 | Put | Currency Future | 2,158.0000 | 2,077.0000 | (3.753) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.60 | Call | Currency Future | 29.0000 | 15.0000 | (48.276) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.10 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.70 | Put | Currency Future | 3,457.0000 | 3,377.0000 | (2.314) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.10 | Put | Currency Future | 865.0000 | 781.0000 | (9.711) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.10 | Call | Currency Future | 1,144.0000 | 1,223.0000 | 6.906 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.70 | Put | Currency Future | 11.0000 | 1.0000 | (90.909) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.80 | Call | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.65 | Call | Currency Future | 603.0000 | 674.0000 | 11.774 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.10 | Call | Currency Future | 1,144.0000 | 1,223.0000 | 6.906 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.40 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.50 | Call | Currency Future | 2,743.0000 | 2,823.0000 | 2.917 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.60 | Put | Currency Future | 386.0000 | 292.0000 | (24.352) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.10 | Put | Currency Future | 48.0000 | 12.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.10 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.60 | Put | Currency Future | 3,357.0000 | 3,277.0000 | (2.383) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.10 | Call | Currency Future | 191.0000 | 235.0000 | 23.037 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.60 | Put | Currency Future | 8.0000 | 1.0000 | (87.500) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.20 | Put | Currency Future | 2,957.0000 | 2,877.0000 | (2.705) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.90 | Put | Currency Future | 2,657.0000 | 2,577.0000 | (3.011) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.30 | Call | Currency Future | 946.0000 | 1,023.0000 | 8.140 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.80 | Put | Currency Future | 2,557.0000 | 2,477.0000 | (3.129) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.30 | Put | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.70 | Call | Currency Future | 3,543.0000 | 3,623.0000 | 2.258 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.80 | Put | Currency Future | 574.0000 | 484.0000 | (15.679) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.05 | Put | Currency Future | 39.0000 | 9.0000 | (76.923) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.10 | Put | Currency Future | 1,858.0000 | 1,777.0000 | (4.360) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.55 | Put | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.40 | Put | Currency Future | 4,157.0000 | 4,077.0000 | (1.924) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.10 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.35 | Call | Currency Future | 2,893.0000 | 2,973.0000 | 2.765 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 10.60 | Call | Currency Future | 2,643.0000 | 2,723.0000 | 3.027 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.30 | Call | Currency Future | 2,943.0000 | 3,023.0000 | 2.718 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.50 | Put | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.25 | Call | Currency Future | 96.0000 | 107.0000 | 11.458 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.05 | Call | Currency Future | 232.0000 | 282.0000 | 21.552 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.60 | Put | Currency Future | 1,359.0000 | 1,278.0000 | (5.960) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.50 | Call | Currency Future | 749.0000 | 824.0000 | 10.013 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.25 | Put | Currency Future | 103.0000 | 34.0000 | (66.990) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.60 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.40 | Put | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.25 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.10 | Call | Currency Future | 2,143.0000 | 2,223.0000 | 3.733 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.85 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.40 | Call | Currency Future | 848.0000 | 923.0000 | 8.844 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.70 | Call | Currency Future | 554.0000 | 624.0000 | 12.635 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.25 | Call | Currency Future | 995.0000 | 1,073.0000 | 7.839 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.00 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.30 | Call | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.60 | Call | Currency Future | 651.0000 | 724.0000 | 11.214 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.00 | Put | Currency Future | 1,758.0000 | 1,677.0000 | (4.608) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.30 | Put | Currency Future | 1,062.0000 | 979.0000 | (7.815) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.85 | Put | Currency Future | 1,608.0000 | 1,527.0000 | (5.037) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.00 | Put | Currency Future | 2,757.0000 | 2,677.0000 | (2.902) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.60 | Put | Currency Future | 8.0000 | 1.0000 | (87.500) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.85 | Call | Currency Future | 15.0000 | 6.0000 | (60.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.45 | Put | Currency Future | 3,207.0000 | 3,127.0000 | (2.495) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.15 | Call | Currency Future | 3,093.0000 | 3,173.0000 | 2.586 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.85 | Call | Currency Future | 1,393.0000 | 1,473.0000 | 5.743 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.75 | Put | Currency Future | 526.0000 | 435.0000 | (17.300) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 15.65 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.95 | Call | Currency Future | 2,293.0000 | 2,373.0000 | 3.489 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.75 | Call | Currency Future | 19.0000 | 8.0000 | (57.895) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.20 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.90 | Put | Currency Future | 671.0000 | 582.0000 | (13.264) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.10 | Call | Currency Future | 3,143.0000 | 3,223.0000 | 2.545 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.20 | Put | Currency Future | 1,958.0000 | 1,877.0000 | (4.137) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.55 | Put | Currency Future | 341.0000 | 245.0000 | (28.152) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.85 | Put | Currency Future | 622.0000 | 533.0000 | (14.309) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.45 | Put | Currency Future | 253.0000 | 157.0000 | (37.945) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.65 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.90 | Call | Currency Future | 14.0000 | 6.0000 | (57.143) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.85 | Call | Currency Future | 15.0000 | 6.0000 | (60.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.70 | Put | Currency Future | 479.0000 | 387.0000 | (19.207) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.65 | Put | Currency Future | 1,409.0000 | 1,328.0000 | (5.749) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.60 | Put | Currency Future | 1,359.0000 | 1,278.0000 | (5.960) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.70 | Call | Currency Future | 22.0000 | 10.0000 | (54.545) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.45 | Put | Currency Future | 2,208.0000 | 2,127.0000 | (3.668) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.80 | Call | Currency Future | 1,443.0000 | 1,523.0000 | 5.544 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.55 | Call | Currency Future | 34.0000 | 18.0000 | (47.059) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.95 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.45 | Call | Currency Future | 47.0000 | 30.0000 | (36.170) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.45 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.00 | Put | Currency Future | 3,757.0000 | 3,677.0000 | (2.129) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.55 | Call | Currency Future | 700.0000 | 774.0000 | 10.571 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.95 | Put | Currency Future | 1,708.0000 | 1,627.0000 | (4.742) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.95 | Call | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.05 | Call | Currency Future | 3,193.0000 | 3,273.0000 | 2.505 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 9.80 | Call | Currency Future | 3,443.0000 | 3,523.0000 | 2.324 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.90 | Call | Currency Future | 1,343.0000 | 1,423.0000 | 5.957 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.85 | Call | Currency Future | 2,393.0000 | 2,473.0000 | 3.343 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.75 | Put | Currency Future | 2,507.0000 | 2,427.0000 | (3.191) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.35 | Put | Currency Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.70 | Put | Currency Future | 1,459.0000 | 1,378.0000 | (5.552) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.60 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.35 | Call | Currency Future | 897.0000 | 973.0000 | 8.473 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.65 | Call | Currency Future | 2,593.0000 | 2,673.0000 | 3.085 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.60 | Call | Currency Future | 2,643.0000 | 2,723.0000 | 3.027 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.90 | Call | Currency Future | 1,343.0000 | 1,423.0000 | 5.957 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.35 | Call | Currency Future | 897.0000 | 973.0000 | 8.473 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.85 | Call | Currency Future | 3,393.0000 | 3,473.0000 | 2.358 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.00 | Call | Currency Future | 11.0000 | 4.0000 | (63.636) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.40 | Call | Currency Future | 2,843.0000 | 2,923.0000 | 2.814 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.70 | Call | Currency Future | 2,543.0000 | 2,623.0000 | 3.146 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.60 | Call | Currency Future | 651.0000 | 724.0000 | 11.214 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.95 | Put | Currency Future | 719.0000 | 632.0000 | (12.100) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.05 | Call | Currency Future | 10.0000 | 4.0000 | (60.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.75 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.90 | Call | Currency Future | 3,343.0000 | 3,423.0000 | 2.393 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.05 | Put | Currency Future | 817.0000 | 731.0000 | (10.526) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.75 | Put | Currency Future | 1,509.0000 | 1,428.0000 | (5.368) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.45 | Call | Currency Future | 798.0000 | 873.0000 | 9.398 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.55 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 12.45 | Put | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.85 | Put | Currency Future | 622.0000 | 533.0000 | (14.309) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.35 | Put | Currency Future | 3,107.0000 | 3,027.0000 | (2.575) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.00 | Put | Currency Future | 768.0000 | 681.0000 | (11.328) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.50 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.55 | Put | Currency Future | 3,307.0000 | 3,227.0000 | (2.419) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.50 | Put | Currency Future | 2,258.0000 | 2,177.0000 | (3.587) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.30 | Put | Currency Future | 1,062.0000 | 979.0000 | (7.815) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.30 | Put | Currency Future | 3,057.0000 | 2,977.0000 | (2.617) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.55 | Put | Currency Future | 2,308.0000 | 2,227.0000 | (3.510) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.15 | Call | Currency Future | 2,093.0000 | 2,173.0000 | 3.822 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.40 | Call | Currency Future | 1,843.0000 | 1,923.0000 | 4.341 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.70 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.75 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.15 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.30 | Call | Currency Future | 1,943.0000 | 2,023.0000 | 4.117 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.15 | Put | Currency Future | 1,908.0000 | 1,827.0000 | (4.245) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.55 | Put | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.95 | Put | Currency Future | 2,707.0000 | 2,627.0000 | (2.955) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.85 | Put | Currency Future | 2,607.0000 | 2,527.0000 | (3.069) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.15 | Put | Currency Future | 2,907.0000 | 2,827.0000 | (2.752) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.30 | Call | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.75 | Call | Currency Future | 3,493.0000 | 3,573.0000 | 2.290 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 12.55 | Call | Currency Future | 700.0000 | 774.0000 | 10.571 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.25 | Call | Currency Future | 2,993.0000 | 3,073.0000 | 2.673 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.50 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.55 | Call | Currency Future | 2,693.0000 | 2,773.0000 | 2.971 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.80 | Call | Currency Future | 1,443.0000 | 1,523.0000 | 5.544 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.40 | Put | Currency Future | 1,161.0000 | 1,078.0000 | (7.149) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.15 | Call | Currency Future | 1,094.0000 | 1,173.0000 | 7.221 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.00 | Call | Currency Future | 3,243.0000 | 3,323.0000 | 2.467 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.05 | Call | Currency Future | 2,193.0000 | 2,273.0000 | 3.648 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.35 | Put | Currency Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.40 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.50 | Put | Currency Future | 1,260.0000 | 1,178.0000 | (6.508) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.40 | Put | Currency Future | 3,157.0000 | 3,077.0000 | (2.534) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.45 | Call | Currency Future | 3,793.0000 | 3,873.0000 | 2.109 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.50 | Put | Currency Future | 3,257.0000 | 3,177.0000 | (2.456) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.80 | Call | Currency Future | 2,443.0000 | 2,523.0000 | 3.275 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.05 | Put | Currency Future | 1,808.0000 | 1,727.0000 | (4.480) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.70 | Put | Currency Future | 2,457.0000 | 2,377.0000 | (3.256) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.05 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.80 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.80 | Put | Currency Future | 1,558.0000 | 1,477.0000 | (5.199) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.60 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.50 | Call | Currency Future | 3,743.0000 | 3,823.0000 | 2.137 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.70 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.90 | Put | Currency Future | 1,658.0000 | 1,577.0000 | (4.885) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.55 | Call | Currency Future | 3,693.0000 | 3,773.0000 | 2.166 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 14.55 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.60 | Put | Currency Future | 2,358.0000 | 2,277.0000 | (3.435) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.90 | Put | Currency Future | 2,657.0000 | 2,577.0000 | (3.011) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.55 | Put | Currency Future | 1,310.0000 | 1,228.0000 | (6.260) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.35 | Put | Currency Future | 173.0000 | 80.0000 | (53.757) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.30 | Call | Currency Future | 2,943.0000 | 3,023.0000 | 2.718 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 9.95 | Call | Currency Future | 3,293.0000 | 3,373.0000 | 2.429 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.15 | Put | Currency Future | 2,907.0000 | 2,827.0000 | (2.752) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.20 | Call | Currency Future | 2,043.0000 | 2,123.0000 | 3.916 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.10 | Put | Currency Future | 2,857.0000 | 2,777.0000 | (2.800) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.35 | Call | Currency Future | 66.0000 | 53.0000 | (19.697) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.90 | Put | Currency Future | 3,657.0000 | 3,577.0000 | (2.188) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.35 | Put | Currency Future | 2,108.0000 | 2,027.0000 | (3.843) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.30 | Put | Currency Future | 2,058.0000 | 1,977.0000 | (3.936) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.85 | Put | Currency Future | 18.0000 | 3.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.05 | Put | Currency Future | 39.0000 | 9.0000 | (76.923) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 16.95 | Put | Currency Future | 3,707.0000 | 3,627.0000 | (2.158) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.05 | Call | Currency Future | 232.0000 | 282.0000 | 21.552 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.75 | Call | Currency Future | 2,493.0000 | 2,573.0000 | 3.209 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.75 | Put | Currency Future | 4,507.0000 | 4,427.0000 | (1.775) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 10.90 | Call | Currency Future | 2,343.0000 | 2,423.0000 | 3.414 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.35 | Put | Currency Future | 2,108.0000 | 2,027.0000 | (3.843) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 15.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.80 | Put | Currency Future | 15.0000 | 2.0000 | (86.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.90 | Put | Currency Future | 22.0000 | 4.0000 | (81.818) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 11.35 | Call | Currency Future | 1,893.0000 | 1,973.0000 | 4.226 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.85 | Call | Currency Future | 411.0000 | 476.0000 | 15.815 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.90 | Call | Currency Future | 365.0000 | 427.0000 | 16.986 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.80 | Call | Currency Future | 458.0000 | 525.0000 | 14.629 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.30 | Call | Currency Future | 80.0000 | 72.0000 | (10.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.30 | Put | Currency Future | 136.0000 | 49.0000 | (63.971) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 17.70 | Put | Currency Future | 4,457.0000 | 4,377.0000 | (1.795) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.50 | Put | Currency Future | 296.0000 | 200.0000 | (32.432) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.95 | Call | Currency Future | 319.0000 | 378.0000 | 18.495 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.75 | Call | Currency Future | 506.0000 | 575.0000 | 13.636 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.75 | Put | Currency Future | 13.0000 | 2.0000 | (84.615) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.95 | Put | Currency Future | 26.0000 | 5.0000 | (80.769) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.00 | Call | Currency Future | 275.0000 | 329.0000 | 19.636 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.50 | Call | Currency Future | 1,743.0000 | 1,823.0000 | 4.590 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.00 | Put | Currency Future | 32.0000 | 6.0000 | (81.250) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.15 | Call | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.20 | Call | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.20 | Put | Currency Future | 963.0000 | 880.0000 | (8.619) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.15 | Put | Currency Future | 914.0000 | 830.0000 | (9.190) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.55 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.80 | Put | Currency Future | 574.0000 | 484.0000 | (15.679) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.55 | Put | Currency Future | 1,310.0000 | 1,228.0000 | (6.260) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.80 | Call | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.50 | Call | Currency Future | 39.0000 | 23.0000 | (41.026) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.40 | Call | Currency Future | 848.0000 | 923.0000 | 8.844 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.40 | Put | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.65 | Call | Currency Future | 25.0000 | 12.0000 | (52.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.10 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 14.10 | Put | Currency Future | 865.0000 | 781.0000 | (9.711) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 13.65 | Put | Currency Future | 432.0000 | 339.0000 | (21.528) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.40 | Call | Currency Future | 1,843.0000 | 1,923.0000 | 4.341 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.60 | Call | Currency Future | 1,643.0000 | 1,723.0000 | 4.869 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2008/12/12 | 11.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.85 | Call | Currency Future | 1,393.0000 | 1,473.0000 | 5.743 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.95 | Call | Currency Future | 1,294.0000 | 1,373.0000 | 6.105 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.45 | Call | Currency Future | 1,793.0000 | 1,873.0000 | 4.462 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.00 | Call | Currency Future | 1,244.0000 | 1,323.0000 | 6.350 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.35 | Call | Currency Future | 1,893.0000 | 1,973.0000 | 4.226 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.70 | Call | Currency Future | 1,543.0000 | 1,623.0000 | 5.185 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.15 | Call | Currency Future | 1,094.0000 | 1,173.0000 | 7.221 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 12.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.65 | Call | Currency Future | 1,593.0000 | 1,673.0000 | 5.022 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.55 | Call | Currency Future | 1,693.0000 | 1,773.0000 | 4.725 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.75 | Call | Currency Future | 1,493.0000 | 1,573.0000 | 5.358 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2008/12/12 | 11.30 | Call | Currency Future | 1,943.0000 | 2,023.0000 | 4.117 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | | | Currency Future | 13.5131 | 13.6092 | 0.711 | 13.7100 | 13.5900 | 6,559 |
| 11/12/2008 | € / R 2009/03/16 | 14.70 | Put | Currency Future | 1,550.0000 | 1,460.0000 | (5.806) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 1,320.0000 | 1,386.0000 | 5.000 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 157.0000 | 127.0000 | (19.108) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.45 | Put | Currency Future | 50.0000 | 44.0000 | (12.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.00 | Put | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.70 | Call | Currency Future | 363.0000 | 369.0000 | 1.653 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 157.0000 | 127.0000 | (19.108) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 1,320.0000 | 1,386.0000 | 5.000 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 2,114.0000 | 2,203.0000 | 4.210 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.30 | Call | Currency Future | 2,258.0000 | 2,348.0000 | 3.986 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 71.0000 | 61.0000 | (14.085) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 12.95 | Put | Currency Future | 359.0000 | 304.0000 | (15.320) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.30 | Put | Currency Future | 146.0000 | 117.0000 | (19.863) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.80 | Call | Currency Future | 2,743.0000 | 2,836.0000 | 3.390 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.50 | Put | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,735.0000 | 1,820.0000 | 4.899 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 68.0000 | 58.0000 | (14.706) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.80 | Put | Currency Future | 30.0000 | 27.0000 | (10.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.50 | Call | Currency Future | 3,037.0000 | 3,130.0000 | 3.062 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,923.0000 | 2,011.0000 | 4.576 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 1,282.0000 | 1,347.0000 | 5.070 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.70 | Call | Currency Future | 234.0000 | 236.0000 | 0.855 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.15 | Put | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.00 | Call | Currency Future | 3,525.0000 | 3,618.0000 | 2.638 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.50 | Call | Currency Future | 255.0000 | 258.0000 | 1.176 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.95 | Call | Currency Future | 922.0000 | 963.0000 | 4.447 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 169.0000 | 137.0000 | (18.935) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.30 | Put | Currency Future | 2,065.0000 | 1,973.0000 | (4.455) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 60.0000 | 51.0000 | (15.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,781.0000 | 1,867.0000 | 4.829 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.30 | Put | Currency Future | 3,892.0000 | 3,799.0000 | (2.390) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.50 | Put | Currency Future | 2,241.0000 | 2,149.0000 | (4.105) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.80 | Put | Currency Future | 853.0000 | 774.0000 | (9.261) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.30 | Call | Currency Future | 105.0000 | 108.0000 | 2.857 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 1,282.0000 | 1,347.0000 | 5.070 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.30 | Put | Currency Future | 2,969.0000 | 2,875.0000 | (3.166) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.80 | Call | Currency Future | 566.0000 | 583.0000 | 3.004 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.30 | Call | Currency Future | 1,359.0000 | 1,426.0000 | 4.930 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.50 | Put | Currency Future | 3,155.0000 | 3,060.0000 | (3.011) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 209.0000 | 173.0000 | (17.225) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.75 | Put | Currency Future | 3,388.0000 | 3,295.0000 | (2.745) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.35 | Call | Currency Future | 728.0000 | 757.0000 | 3.984 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.10 | Put | Currency Future | 2,785.0000 | 2,691.0000 | (3.375) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.50 | Call | Currency Future | 168.0000 | 169.0000 | 0.595 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,939.0000 | 3,032.0000 | 3.164 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.75 | Call | Currency Future | 1,037.0000 | 1,088.0000 | 4.918 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.75 | Call | Currency Future | 151.0000 | 154.0000 | 1.987 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 13.40 | Call | Currency Future | 707.0000 | 735.0000 | 3.960 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.30 | Call | Currency Future | 278.0000 | 282.0000 | 1.439 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.70 | Put | Currency Future | 2,421.0000 | 2,327.0000 | (3.883) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 26.0000 | 23.0000 | (11.538) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.75 | Put | Currency Future | 274.0000 | 229.0000 | (16.423) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.50 | Put | Currency Future | 1,385.0000 | 1,297.0000 | (6.354) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 294.0000 | 245.0000 | (16.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 18.10 | Call | Currency Future | 60.0000 | 62.0000 | 3.333 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.40 | Call | Currency Future | 2,161.0000 | 2,251.0000 | 4.165 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 239.0000 | 199.0000 | (16.736) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.95 | Put | Currency Future | 2,648.0000 | 2,554.0000 | (3.550) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.50 | Call | Currency Future | 398.0000 | 406.0000 | 2.010 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.15 | Put | Currency Future | 1,935.0000 | 1,843.0000 | (4.755) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.30 | Put | Currency Future | 44.0000 | 39.0000 | (11.364) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 18.10 | Put | Currency Future | 4,647.0000 | 4,552.0000 | (2.044) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.30 | Call | Currency Future | 182.0000 | 184.0000 | 1.099 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 224.0000 | 186.0000 | (16.964) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.05 | Put | Currency Future | 97.0000 | 75.0000 | (22.680) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.95 | Call | Currency Future | 211.0000 | 213.0000 | 0.948 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.10 | Call | Currency Future | 198.0000 | 200.0000 | 1.010 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.90 | Put | Currency Future | 337.0000 | 283.0000 | (16.024) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.10 | Put | Currency Future | 106.0000 | 83.0000 | (21.698) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 1,102.0000 | 1,159.0000 | 5.172 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 169.0000 | 137.0000 | (18.935) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.45 | Put | Currency Future | 623.0000 | 554.0000 | (11.075) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.90 | Call | Currency Future | 950.0000 | 993.0000 | 4.526 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.95 | Put | Currency Future | 82.0000 | 66.0000 | (19.512) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.80 | Call | Currency Future | 347.0000 | 353.0000 | 1.729 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.90 | Put | Currency Future | 924.0000 | 843.0000 | (8.766) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,560.0000 | 1,635.0000 | 4.808 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,071.0000 | 988.0000 | (7.750) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 1,137.0000 | 1,195.0000 | 5.101 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.10 | Call | Currency Future | 1,519.0000 | 1,592.0000 | 4.806 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.40 | Put | Currency Future | 48.0000 | 42.0000 | (12.500) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 1,172.0000 | 1,232.0000 | 5.119 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.35 | Put | Currency Future | 22.0000 | 18.0000 | (18.182) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 13.35 | Put | Currency Future | 565.0000 | 498.0000 | (11.858) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 484.0000 | 497.0000 | 2.686 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.45 | Call | Currency Future | 687.0000 | 713.0000 | 3.785 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 32.0000 | 29.0000 | (9.375) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.15 | Call | Currency Future | 2,402.0000 | 2,494.0000 | 3.830 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.40 | Put | Currency Future | 594.0000 | 526.0000 | (11.448) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.90 | Call | Currency Future | 3,623.0000 | 3,717.0000 | 2.595 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.95 | Call | Currency Future | 132.0000 | 137.0000 | 3.788 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.35 | Call | Currency Future | 2,209.0000 | 2,300.0000 | 4.120 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 380.0000 | 387.0000 | 1.842 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.50 | Call | Currency Future | 1,208.0000 | 1,269.0000 | 5.050 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.75 | Call | Currency Future | 229.0000 | 231.0000 | 0.873 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,467.0000 | 1,378.0000 | (6.067) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.35 | Call | Currency Future | 3,185.0000 | 3,277.0000 | 2.889 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.95 | Put | Currency Future | 1,762.0000 | 1,670.0000 | (5.221) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.40 | Call | Currency Future | 266.0000 | 270.0000 | 1.504 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.15 | Call | Currency Future | 298.0000 | 302.0000 | 1.342 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 1,007.0000 | 1,054.0000 | 4.667 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.50 | Put | Currency Future | 195.0000 | 160.0000 | (17.949) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.95 | Call | Currency Future | 325.0000 | 330.0000 | 1.538 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.15 | Put | Currency Future | 39.0000 | 35.0000 | (10.256) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,645.0000 | 2,738.0000 | 3.516 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.95 | Put | Currency Future | 34.0000 | 30.0000 | (11.765) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.70 | Put | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.10 | Call | Currency Future | 1,519.0000 | 1,592.0000 | 4.806 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.75 | Put | Currency Future | 2,466.0000 | 2,372.0000 | (3.812) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 1,137.0000 | 1,195.0000 | 5.101 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.80 | Put | Currency Future | 1,634.0000 | 1,543.0000 | (5.569) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.10 | Put | Currency Future | 106.0000 | 83.0000 | (21.698) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.95 | Call | Currency Future | 1,645.0000 | 1,725.0000 | 4.863 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.55 | Put | Currency Future | 3,202.0000 | 3,107.0000 | (2.967) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.40 | Call | Currency Future | 175.0000 | 176.0000 | 0.571 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.55 | Call | Currency Future | 165.0000 | 166.0000 | 0.606 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.35 | Call | Currency Future | 428.0000 | 438.0000 | 2.336 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 10.70 | Call | Currency Future | 2,841.0000 | 2,934.0000 | 3.273 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.50 | Call | Currency Future | 667.0000 | 692.0000 | 3.748 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.35 | Put | Currency Future | 3,938.0000 | 3,845.0000 | (2.362) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 224.0000 | 186.0000 | (16.964) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.40 | Put | Currency Future | 3,062.0000 | 2,967.0000 | (3.103) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.70 | Put | Currency Future | 28.0000 | 25.0000 | (10.714) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 1,478.0000 | 1,550.0000 | 4.871 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.50 | Put | Currency Future | 654.0000 | 583.0000 | (10.856) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.35 | Call | Currency Future | 101.0000 | 104.0000 | 2.970 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,428.0000 | 3,520.0000 | 2.684 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.90 | Call | Currency Future | 537.0000 | 552.0000 | 2.793 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.65 | Call | Currency Future | 371.0000 | 378.0000 | 1.887 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.15 | Call | Currency Future | 3,379.0000 | 3,472.0000 | 2.752 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.35 | Put | Currency Future | 1,265.0000 | 1,178.0000 | (6.877) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.90 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 115.0000 | 90.0000 | (21.739) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.95 | Call | Currency Future | 2,597.0000 | 2,689.0000 | 3.543 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.25 | Put | Currency Future | 43.0000 | 37.0000 | (13.953) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 220.0000 | 222.0000 | 0.909 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.75 | Call | Currency Future | 77.0000 | 79.0000 | 2.597 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.25 | Put | Currency Future | 2,021.0000 | 1,930.0000 | (4.503) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.75 | Put | Currency Future | 818.0000 | 740.0000 | (9.535) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.40 | Put | Currency Future | 2,153.0000 | 2,061.0000 | (4.273) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.20 | Call | Currency Future | 2,354.0000 | 2,445.0000 | 3.866 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.05 | Put | Currency Future | 97.0000 | 75.0000 | (22.680) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,557.0000 | 2,463.0000 | (3.676) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.75 | Call | Currency Future | 581.0000 | 599.0000 | 3.098 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.00 | Call | Currency Future | 128.0000 | 132.0000 | 3.125 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.70 | Put | Currency Future | 3,343.0000 | 3,248.0000 | (2.842) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.40 | Put | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.45 | Put | Currency Future | 3,109.0000 | 3,014.0000 | (3.056) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.35 | Put | Currency Future | 46.0000 | 40.0000 | (13.043) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.80 | Put | Currency Future | 2,511.0000 | 2,417.0000 | (3.744) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.40 | Call | Currency Future | 3,136.0000 | 3,229.0000 | 2.966 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.45 | Call | Currency Future | 172.0000 | 173.0000 | 0.581 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 17.75 | Put | Currency Future | 4,314.0000 | 4,220.0000 | (2.179) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 17.00 | Put | Currency Future | 3,615.0000 | 3,523.0000 | (2.545) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.60 | Call | Currency Future | 162.0000 | 163.0000 | 0.617 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,428.0000 | 3,520.0000 | 2.684 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.25 | Call | Currency Future | 284.0000 | 289.0000 | 1.761 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 272.0000 | 276.0000 | 1.471 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.60 | Put | Currency Future | 3,249.0000 | 3,154.0000 | (2.924) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.20 | Put | Currency Future | 41.0000 | 36.0000 | (12.195) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.70 | Call | Currency Future | 3,820.0000 | 3,914.0000 | 2.461 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,560.0000 | 1,635.0000 | 4.808 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.65 | Put | Currency Future | 1,508.0000 | 1,419.0000 | (5.902) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 194.0000 | 196.0000 | 1.031 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.20 | Put | Currency Future | 1,978.0000 | 1,887.0000 | (4.601) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,109.0000 | 2,017.0000 | (4.362) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.20 | Call | Currency Future | 291.0000 | 296.0000 | 1.718 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.95 | Put | Currency Future | 3,569.0000 | 3,477.0000 | (2.578) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.80 | Call | Currency Future | 224.0000 | 227.0000 | 1.339 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.00 | Put | Currency Future | 2,693.0000 | 2,599.0000 | (3.491) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 380.0000 | 387.0000 | 1.842 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 2,831.0000 | 2,736.0000 | (3.356) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.00 | Call | Currency Future | 206.0000 | 209.0000 | 1.456 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,467.0000 | 1,378.0000 | (6.067) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.85 | Call | Currency Future | 3,672.0000 | 3,766.0000 | 2.560 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 978.0000 | 1,023.0000 | 4.601 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.85 | Put | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.85 | Put | Currency Future | 315.0000 | 264.0000 | (16.190) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.20 | Put | Currency Future | 1,147.0000 | 1,063.0000 | (7.323) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,890.0000 | 2,983.0000 | 3.218 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 1,478.0000 | 1,550.0000 | 4.871 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.00 | Put | Currency Future | 35.0000 | 31.0000 | (11.429) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.45 | Call | Currency Future | 3,086.0000 | 3,180.0000 | 3.046 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 26.0000 | 23.0000 | (11.538) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 115.0000 | 90.0000 | (21.739) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 220.0000 | 222.0000 | 0.909 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 551.0000 | 568.0000 | 3.085 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.20 | Call | Currency Future | 190.0000 | 192.0000 | 1.053 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.05 | Put | Currency Future | 1,848.0000 | 1,756.0000 | (4.978) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 27.0000 | 24.0000 | (11.111) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,557.0000 | 2,463.0000 | (3.676) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.45 | Put | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 888.0000 | 808.0000 | (9.009) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.65 | Put | Currency Future | 3,296.0000 | 3,201.0000 | (2.882) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.25 | Call | Currency Future | 2,306.0000 | 2,397.0000 | 3.946 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,939.0000 | 3,032.0000 | 3.164 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.65 | Call | Currency Future | 159.0000 | 160.0000 | 0.629 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.20 | Call | Currency Future | 3,331.0000 | 3,423.0000 | 2.762 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.05 | Call | Currency Future | 202.0000 | 204.0000 | 0.990 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.80 | Call | Currency Future | 3,721.0000 | 3,815.0000 | 2.526 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.20 | Call | Currency Future | 461.0000 | 472.0000 | 2.386 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,478.0000 | 3,387.0000 | (2.616) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.05 | Call | Currency Future | 311.0000 | 315.0000 | 1.286 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.00 | Call | Currency Future | 2,548.0000 | 2,640.0000 | 3.611 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 141.0000 | 146.0000 | 3.546 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.25 | Call | Currency Future | 449.0000 | 460.0000 | 2.450 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.20 | Put | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.05 | Put | Currency Future | 2,739.0000 | 2,645.0000 | (3.432) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.25 | Call | Currency Future | 3,282.0000 | 3,374.0000 | 2.803 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.25 | Put | Currency Future | 1,186.0000 | 1,101.0000 | (7.167) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.25 | Put | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 9.80 | Put | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.05 | Put | Currency Future | 36.0000 | 32.0000 | (11.111) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 438.0000 | 449.0000 | 2.511 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 551.0000 | 568.0000 | 3.085 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 1,172.0000 | 1,232.0000 | 5.119 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.05 | Call | Currency Future | 2,499.0000 | 2,591.0000 | 3.681 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,225.0000 | 1,139.0000 | (7.020) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 888.0000 | 808.0000 | (9.009) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 209.0000 | 173.0000 | (17.225) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.10 | Call | Currency Future | 305.0000 | 309.0000 | 1.311 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 484.0000 | 497.0000 | 2.686 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 1,102.0000 | 1,159.0000 | 5.172 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.10 | Put | Currency Future | 1,892.0000 | 1,799.0000 | (4.915) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 685.0000 | 612.0000 | (10.657) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 260.0000 | 264.0000 | 1.538 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 239.0000 | 199.0000 | (16.736) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.90 | Call | Currency Future | 215.0000 | 217.0000 | 0.930 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 472.0000 | 484.0000 | 2.542 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.25 | Call | Currency Future | 186.0000 | 188.0000 | 1.075 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.10 | Put | Currency Future | 38.0000 | 33.0000 | (13.158) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,225.0000 | 1,139.0000 | (7.020) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.70 | Call | Currency Future | 156.0000 | 157.0000 | 0.641 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,602.0000 | 2,508.0000 | (3.613) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,109.0000 | 1,025.0000 | (7.574) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 648.0000 | 671.0000 | 3.549 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 11.10 | Call | Currency Future | 2,451.0000 | 2,543.0000 | 3.754 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,071.0000 | 988.0000 | (7.750) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.00 | Put | Currency Future | 382.0000 | 326.0000 | (14.660) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.00 | Call | Currency Future | 318.0000 | 322.0000 | 1.258 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 438.0000 | 449.0000 | 2.511 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.00 | Put | Currency Future | 1,805.0000 | 1,713.0000 | (5.097) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.60 | Call | Currency Future | 244.0000 | 247.0000 | 1.230 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,197.0000 | 2,105.0000 | (4.188) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.80 | Put | Currency Future | 3,433.0000 | 3,342.0000 | (2.651) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.80 | Call | Currency Future | 146.0000 | 151.0000 | 3.425 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.25 | Put | Currency Future | 2,923.0000 | 2,828.0000 | (3.250) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.60 | Put | Currency Future | 2,331.0000 | 2,238.0000 | (3.990) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 1,007.0000 | 1,054.0000 | 4.667 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 16.20 | Put | Currency Future | 2,877.0000 | 2,782.0000 | (3.302) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.70 | Put | Currency Future | 784.0000 | 707.0000 | (9.821) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 3,234.0000 | 3,326.0000 | 2.845 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.70 | Call | Currency Future | 597.0000 | 616.0000 | 3.183 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 294.0000 | 245.0000 | (16.667) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 751.0000 | 674.0000 | (10.253) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.65 | Put | Currency Future | 2,376.0000 | 2,282.0000 | (3.956) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.00 | Call | Currency Future | 895.0000 | 935.0000 | 4.469 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 15.65 | Call | Currency Future | 239.0000 | 242.0000 | 1.255 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 614.0000 | 634.0000 | 3.257 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.85 | Put | Currency Future | 1,676.0000 | 1,585.0000 | (5.430) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/03/16 | 14.85 | Call | Currency Future | 339.0000 | 345.0000 | 1.770 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.85 | Put | Currency Future | 31.0000 | 28.0000 | (9.677) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.05 | Call | Currency Future | 3,476.0000 | 3,569.0000 | 2.675 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.05 | Put | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 10.85 | Call | Currency Future | 2,694.0000 | 2,787.0000 | 3.452 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.20 | Call | Currency Future | 796.0000 | 829.0000 | 4.146 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.20 | Put | Currency Future | 482.0000 | 420.0000 | (12.863) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 631.0000 | 652.0000 | 3.328 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 685.0000 | 612.0000 | (10.657) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.10 | Put | Currency Future | 431.0000 | 371.0000 | (13.921) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.25 | Call | Currency Future | 772.0000 | 804.0000 | 4.145 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.10 | Call | Currency Future | 844.0000 | 880.0000 | 4.265 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 648.0000 | 671.0000 | 3.549 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 718.0000 | 643.0000 | (10.446) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.25 | Put | Currency Future | 509.0000 | 445.0000 | (12.574) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 406.0000 | 348.0000 | (14.286) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.30 | Put | Currency Future | 537.0000 | 471.0000 | (12.291) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 631.0000 | 652.0000 | 3.328 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 718.0000 | 643.0000 | (10.446) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 750.0000 | 780.0000 | 4.000 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.90 | Put | Currency Future | 1,719.0000 | 1,628.0000 | (5.294) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 472.0000 | 484.0000 | 2.542 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.05 | Put | Currency Future | 1,034.0000 | 951.0000 | (8.027) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.90 | Call | Currency Future | 332.0000 | 337.0000 | 1.506 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,109.0000 | 1,025.0000 | (7.574) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 869.0000 | 907.0000 | 4.373 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.05 | Call | Currency Future | 497.0000 | 510.0000 | 2.616 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.45 | Put | Currency Future | 1,344.0000 | 1,257.0000 | (6.473) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.45 | Call | Currency Future | 408.0000 | 417.0000 | 2.206 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.55 | Call | Currency Future | 389.0000 | 397.0000 | 2.057 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.55 | Put | Currency Future | 1,426.0000 | 1,337.0000 | (6.241) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.20 | Put | Currency Future | 125.0000 | 99.0000 | (20.800) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.00 | Put | Currency Future | 997.0000 | 914.0000 | (8.325) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.00 | Call | Currency Future | 510.0000 | 524.0000 | 2.745 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 978.0000 | 1,023.0000 | 4.601 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/03/16 | 14.40 | Put | Currency Future | 1,304.0000 | 1,218.0000 | (6.595) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R | 2009/03/16 | 14.40 | Call | Currency Future | 418.0000 | 427.0000 | 2.153 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.70 | Put | Currency Future | 255.0000 | 214.0000 | (16.078) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.20 | Call | Currency Future | 1,438.0000 | 1,508.0000 | 4.868 | 0 | 0 | 200 |
| 11/12/2008 | € / R | 2009/03/16 | 12.85 | Put | Currency Future | 315.0000 | 264.0000 | (16.190) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.70 | Call | Currency Future | 1,068.0000 | 1,123.0000 | 5.150 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.30 | Call | Currency Future | 1,359.0000 | 1,426.0000 | 4.930 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.75 | Put | Currency Future | 65.0000 | 56.0000 | (13.846) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.50 | Put | Currency Future | 53.0000 | 46.0000 | (13.208) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.55 | Call | Currency Future | 2,018.0000 | 2,107.0000 | 4.410 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.55 | Put | Currency Future | 55.0000 | 47.0000 | (14.545) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.30 | Put | Currency Future | 146.0000 | 117.0000 | (19.863) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.65 | Put | Currency Future | 60.0000 | 51.0000 | (15.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.60 | Call | Currency Future | 1,971.0000 | 2,059.0000 | 4.465 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.70 | Call | Currency Future | 1,876.0000 | 1,963.0000 | 4.638 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.60 | Put | Currency Future | 57.0000 | 49.0000 | (14.035) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.50 | Call | Currency Future | 2,066.0000 | 2,155.0000 | 4.308 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.70 | Put | Currency Future | 63.0000 | 53.0000 | (15.873) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.65 | Call | Currency Future | 1,923.0000 | 2,011.0000 | 4.576 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.80 | Put | Currency Future | 68.0000 | 58.0000 | (14.706) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.80 | Call | Currency Future | 1,781.0000 | 1,867.0000 | 4.829 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.75 | Call | Currency Future | 1,829.0000 | 1,915.0000 | 4.702 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.90 | Put | Currency Future | 75.0000 | 63.0000 | (16.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.25 | Call | Currency Future | 1,398.0000 | 1,467.0000 | 4.936 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.90 | Call | Currency Future | 1,688.0000 | 1,772.0000 | 4.976 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.45 | Put | Currency Future | 182.0000 | 148.0000 | (18.681) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.45 | Call | Currency Future | 1,245.0000 | 1,308.0000 | 5.060 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.25 | Put | Currency Future | 135.0000 | 107.0000 | (20.741) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.85 | Call | Currency Future | 1,735.0000 | 1,820.0000 | 4.899 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.00 | Call | Currency Future | 1,602.0000 | 1,678.0000 | 4.744 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 12.00 | Put | Currency Future | 89.0000 | 69.0000 | (22.472) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/03/16 | 11.85 | Put | Currency Future | 71.0000 | 61.0000 | (14.085) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | | | Currency Future | 13.7244 | 13.8701 | 1.062 | 0.0000 | 0.0000 | 2,585 |
| 11/12/2008 | € / R | 2009/06/12 | 13.25 | Call | Currency Future | 1,149.0000 | 1,226.0000 | 6.701 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.90 | Put | Currency Future | 1,730.0000 | 1,623.0000 | (6.185) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.70 | Call | Currency Future | 967.0000 | 1,011.0000 | 4.550 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/06/12 | 13.25 | Put | Currency Future | 674.0000 | 606.0000 | (10.089) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 446.0000 | 479.0000 | 7.399 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,174.0000 | 1,063.0000 | (9.455) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 881.0000 | 779.0000 | (11.578) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 554.0000 | 593.0000 | 7.040 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 848.0000 | 883.0000 | 4.127 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 404.0000 | 355.0000 | (12.129) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 833.0000 | 867.0000 | 4.082 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 584.0000 | 625.0000 | 7.021 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 911.0000 | 809.0000 | (11.196) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.60 | Call | Currency Future | 378.0000 | 405.0000 | 7.143 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,660.0000 | 1,555.0000 | (6.325) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 931.0000 | 972.0000 | 4.404 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,208.0000 | 1,097.0000 | (9.189) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.50 | Put | Currency Future | 388.0000 | 340.0000 | (12.371) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,022.0000 | 1,908.0000 | (5.638) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,072.0000 | 965.0000 | (9.981) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,524.0000 | 1,423.0000 | (6.627) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 942.0000 | 840.0000 | (10.828) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.50 | Call | Currency Future | 1,612.0000 | 1,710.0000 | 6.079 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 896.0000 | 935.0000 | 4.353 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 1,005.0000 | 1,049.0000 | 4.378 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.80 | Call | Currency Future | 2,132.0000 | 2,247.0000 | 5.394 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 833.0000 | 867.0000 | 4.082 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 1,578.0000 | 1,675.0000 | 6.147 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 1,578.0000 | 1,675.0000 | 6.147 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 1,415.0000 | 1,505.0000 | 6.360 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.90 | Call | Currency Future | 2,053.0000 | 2,166.0000 | 5.504 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 881.0000 | 779.0000 | (11.578) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.80 | Put | Currency Future | 207.0000 | 177.0000 | (14.493) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 864.0000 | 900.0000 | 4.167 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 1,005.0000 | 1,049.0000 | 4.378 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.70 | Put | Currency Future | 188.0000 | 159.0000 | (15.426) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.60 | Put | Currency Future | 2,253.0000 | 2,135.0000 | (5.237) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 1,139.0000 | 1,030.0000 | (9.570) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 850.0000 | 748.0000 | (12.000) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/06/12 | 13.00 | Put | Currency Future | 568.0000 | 506.0000 | (10.915) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 630.0000 | 565.0000 | (10.317) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.35 | Call | Currency Future | 1,717.0000 | 1,819.0000 | 5.941 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.70 | Call | Currency Future | 2,212.0000 | 2,329.0000 | 5.289 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 986.0000 | 1,029.0000 | 4.361 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 343.0000 | 299.0000 | (12.828) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 446.0000 | 479.0000 | 7.399 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,393.0000 | 1,297.0000 | (6.892) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 1,024.0000 | 1,068.0000 | 4.297 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.00 | Call | Currency Future | 1,292.0000 | 1,376.0000 | 6.502 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.90 | Put | Currency Future | 229.0000 | 196.0000 | (14.410) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.50 | Put | Currency Future | 2,175.0000 | 2,058.0000 | (5.379) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 718.0000 | 767.0000 | 6.825 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 1,353.0000 | 1,440.0000 | 6.430 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,753.0000 | 1,856.0000 | 5.876 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.50 | Call | Currency Future | 400.0000 | 428.0000 | 7.000 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 648.0000 | 693.0000 | 6.944 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 528.0000 | 470.0000 | (10.985) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 328.0000 | 286.0000 | (12.805) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.40 | Put | Currency Future | 2,098.0000 | 1,983.0000 | (5.481) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 756.0000 | 671.0000 | (11.243) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 404.0000 | 355.0000 | (12.129) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.40 | Call | Currency Future | 422.0000 | 453.0000 | 7.346 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 1,081.0000 | 1,141.0000 | 5.550 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.00 | Call | Currency Future | 1,976.0000 | 2,086.0000 | 5.567 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,022.0000 | 1,908.0000 | (5.638) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 1,384.0000 | 1,472.0000 | 6.358 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,682.0000 | 1,782.0000 | 5.945 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,208.0000 | 1,097.0000 | (9.189) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 1,415.0000 | 1,505.0000 | 6.360 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 1,205.0000 | 1,285.0000 | 6.639 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.75 | Put | Currency Future | 472.0000 | 418.0000 | (11.441) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.95 | Put | Currency Future | 240.0000 | 205.0000 | (14.583) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 509.0000 | 452.0000 | (11.198) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,753.0000 | 1,856.0000 | 5.876 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.95 | Call | Currency Future | 2,014.0000 | 2,126.0000 | 5.561 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/06/12 | 12.95 | Put | Currency Future | 548.0000 | 488.0000 | (10.949) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 328.0000 | 286.0000 | (12.805) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 218.0000 | 186.0000 | (14.679) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 1,262.0000 | 1,345.0000 | 6.577 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,682.0000 | 1,782.0000 | 5.945 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 2,092.0000 | 2,206.0000 | 5.449 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 588.0000 | 525.0000 | (10.714) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 357.0000 | 312.0000 | (12.605) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.75 | Call | Currency Future | 1,447.0000 | 1,538.0000 | 6.289 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.75 | Put | Currency Future | 197.0000 | 168.0000 | (14.721) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.95 | Call | Currency Future | 1,322.0000 | 1,408.0000 | 6.505 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 251.0000 | 216.0000 | (13.944) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 491.0000 | 435.0000 | (11.405) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 491.0000 | 435.0000 | (11.405) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 357.0000 | 312.0000 | (12.605) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 437.0000 | 385.0000 | (11.899) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 848.0000 | 883.0000 | 4.127 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.75 | Call | Currency Future | 2,172.0000 | 2,288.0000 | 5.341 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,174.0000 | 1,063.0000 | (9.455) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 420.0000 | 370.0000 | (11.905) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 813.0000 | 851.0000 | 4.674 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,545.0000 | 1,640.0000 | 6.149 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,238.0000 | 1,131.0000 | (8.643) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 1,512.0000 | 1,606.0000 | 6.217 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.35 | Call | Currency Future | 1,717.0000 | 1,819.0000 | 5.941 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.25 | Put | Currency Future | 314.0000 | 273.0000 | (13.057) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 343.0000 | 299.0000 | (12.828) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.25 | Call | Currency Future | 1,789.0000 | 1,893.0000 | 5.813 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.70 | Put | Currency Future | 455.0000 | 401.0000 | (11.868) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,238.0000 | 1,131.0000 | (8.643) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.70 | Call | Currency Future | 1,479.0000 | 1,572.0000 | 6.288 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,006.0000 | 902.0000 | (10.338) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,900.0000 | 2,008.0000 | 5.684 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 275.0000 | 238.0000 | (13.455) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,545.0000 | 1,640.0000 | 6.149 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 420.0000 | 370.0000 | (11.905) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 813.0000 | 851.0000 | 4.674 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 896.0000 | 935.0000 | 4.353 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 911.0000 | 809.0000 | (11.196) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 986.0000 | 1,029.0000 | 4.361 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 509.0000 | 452.0000 | (11.198) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 1,384.0000 | 1,472.0000 | 6.358 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 288.0000 | 249.0000 | (13.542) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 1,625.0000 | 1,522.0000 | (6.338) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,862.0000 | 1,969.0000 | 5.747 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 569.0000 | 609.0000 | 7.030 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 263.0000 | 227.0000 | (13.688) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 1,695.0000 | 1,589.0000 | (6.254) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.65 | Call | Currency Future | 2,253.0000 | 2,371.0000 | 5.237 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.75 | Call | Currency Future | 600.0000 | 642.0000 | 7.000 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 1,491.0000 | 1,391.0000 | (6.707) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 1,937.0000 | 2,047.0000 | 5.679 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 665.0000 | 711.0000 | 6.917 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 1,425.0000 | 1,328.0000 | (6.807) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,072.0000 | 965.0000 | (9.981) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.65 | Put | Currency Future | 178.0000 | 151.0000 | (15.169) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 1,299.0000 | 1,200.0000 | (7.621) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 218.0000 | 186.0000 | (14.679) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.95 | Call | Currency Future | 540.0000 | 578.0000 | 7.037 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 736.0000 | 786.0000 | 6.793 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 700.0000 | 748.0000 | 6.857 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 1,362.0000 | 1,266.0000 | (7.048) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.95 | Put | Currency Future | 1,765.0000 | 1,658.0000 | (6.062) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 2,092.0000 | 2,206.0000 | 5.449 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 1,837.0000 | 1,728.0000 | (5.934) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.75 | Put | Currency Future | 974.0000 | 871.0000 | (10.575) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.20 | Call | Currency Future | 1,176.0000 | 1,255.0000 | 6.718 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.20 | Put | Currency Future | 652.0000 | 585.0000 | (10.276) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 609.0000 | 545.0000 | (10.509) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.05 | Call | Currency Future | 512.0000 | 548.0000 | 7.031 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.75 | Call | Currency Future | 949.0000 | 991.0000 | 4.426 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 588.0000 | 525.0000 | (10.714) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 773.0000 | 820.0000 | 6.080 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.35 | Put | Currency Future | 726.0000 | 649.0000 | (10.606) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 1,233.0000 | 1,315.0000 | 6.650 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 931.0000 | 972.0000 | 4.404 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 1,262.0000 | 1,345.0000 | 6.577 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 1,205.0000 | 1,285.0000 | 6.639 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 880.0000 | 917.0000 | 4.205 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 630.0000 | 565.0000 | (10.317) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,006.0000 | 902.0000 | (10.338) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.95 | Put | Currency Future | 1,105.0000 | 997.0000 | (9.774) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 756.0000 | 671.0000 | (11.243) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 1,081.0000 | 1,141.0000 | 5.550 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 1,121.0000 | 1,197.0000 | 6.780 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 755.0000 | 806.0000 | 6.755 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 648.0000 | 693.0000 | 6.944 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,524.0000 | 1,423.0000 | (6.627) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,393.0000 | 1,297.0000 | (6.892) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 697.0000 | 627.0000 | (10.043) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,330.0000 | 1,236.0000 | (7.068) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.35 | Call | Currency Future | 1,101.0000 | 1,169.0000 | 6.176 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 718.0000 | 767.0000 | 6.825 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.45 | Put | Currency Future | 787.0000 | 694.0000 | (11.817) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 584.0000 | 625.0000 | 7.021 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 1,039.0000 | 933.0000 | (10.202) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.10 | Put | Currency Future | 1,874.0000 | 1,763.0000 | (5.923) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,660.0000 | 1,555.0000 | (6.325) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 498.0000 | 533.0000 | 7.028 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 913.0000 | 953.0000 | 4.381 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.00 | Call | Currency Future | 525.0000 | 563.0000 | 7.238 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 850.0000 | 748.0000 | (12.000) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.00 | Put | Currency Future | 1,801.0000 | 1,693.0000 | (5.997) | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 1,024.0000 | 1,068.0000 | 4.297 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 472.0000 | 505.0000 | 6.992 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 14.50 | Call | Currency Future | 682.0000 | 729.0000 | 6.891 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.45 | Call | Currency Future | 1,062.0000 | 1,114.0000 | 4.896 | 0 | 0 | 0 |
| 11/12/2008 | € / R 2009/06/12 | 13.50 | Call | Currency Future | 1,043.0000 | 1,087.0000 | 4.219 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | € / R | 2009/06/12 | 14.50 | Put | Currency Future | 1,458.0000 | 1,359.0000 | (6.790) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.30 | Put | Currency Future | 1,330.0000 | 1,236.0000 | (7.068) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 15.20 | Put | Currency Future | 1,947.0000 | 1,835.0000 | (5.752) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.30 | Call | Currency Future | 755.0000 | 806.0000 | 6.755 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.50 | Put | Currency Future | 819.0000 | 717.0000 | (12.454) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.30 | Put | Currency Future | 697.0000 | 627.0000 | (10.043) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.30 | Call | Currency Future | 1,121.0000 | 1,197.0000 | 6.780 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.90 | Call | Currency Future | 554.0000 | 593.0000 | 7.040 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.90 | Put | Currency Future | 1,730.0000 | 1,623.0000 | (6.185) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.70 | Call | Currency Future | 616.0000 | 658.0000 | 6.818 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.70 | Put | Currency Future | 1,591.0000 | 1,488.0000 | (6.474) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.90 | Put | Currency Future | 528.0000 | 470.0000 | (10.985) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.20 | Call | Currency Future | 793.0000 | 835.0000 | 5.296 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.20 | Put | Currency Future | 1,268.0000 | 1,165.0000 | (8.123) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.10 | Call | Currency Future | 1,233.0000 | 1,315.0000 | 6.650 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 13.10 | Put | Currency Future | 609.0000 | 545.0000 | (10.509) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.90 | Call | Currency Future | 1,353.0000 | 1,440.0000 | 6.430 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.65 | Put | Currency Future | 1,557.0000 | 1,456.0000 | (6.487) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 14.65 | Call | Currency Future | 632.0000 | 676.0000 | 6.962 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.10 | Call | Currency Future | 1,900.0000 | 2,008.0000 | 5.684 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.05 | Call | Currency Future | 1,937.0000 | 2,047.0000 | 5.679 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.05 | Put | Currency Future | 263.0000 | 227.0000 | (13.688) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.65 | Call | Currency Future | 1,512.0000 | 1,606.0000 | 6.217 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.65 | Put | Currency Future | 437.0000 | 385.0000 | (11.899) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.45 | Call | Currency Future | 1,647.0000 | 1,746.0000 | 6.011 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.45 | Put | Currency Future | 373.0000 | 326.0000 | (12.601) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.15 | Put | Currency Future | 288.0000 | 249.0000 | (13.542) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.15 | Call | Currency Future | 1,862.0000 | 1,969.0000 | 5.747 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.10 | Put | Currency Future | 275.0000 | 238.0000 | (13.455) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.20 | Call | Currency Future | 1,825.0000 | 1,931.0000 | 5.808 | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/06/12 | 12.20 | Put | Currency Future | 301.0000 | 261.0000 | (13.289) | 0 | 0 | 0 |
| 11/12/2008 | € / R | 2009/09/14 | | | Currency Future | 13.9131 | 14.0442 | 0.942 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | ALBI | 2009/02/05 | | | Index Future | 295.0900 | 295.8800 | 0.268 | 0.0000 | 0.0000 | 607 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ALBI | 2009/05/07 | | | Index Future | 302.8600 | 303.6760 | 0.269 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | ALBI | 2009/08/06 | | | Index Future | 309.0230 | 308.4320 | (0.191) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | CRD1 | 2009/02/05 | | | Index Future | 123.2480 | 123.1930 | (0.045) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | CRD1 | 2009/05/07 | | | Index Future | 126.4930 | 126.4390 | (0.043) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | CRD1 | 2009/08/06 | | | Index Future | 129.4970 | 129.4430 | (0.042) | 0.0000 | 0.0000 | 2 |
| 11/12/2008 | GOVI | 2009/02/05 | | | jGovi | 296.7150 | 297.4160 | 0.236 | 0.0000 | 0.0000 | 513 |
| 11/12/2008 | GOVI | 2009/05/07 | | | jGovi | 304.5280 | 305.2530 | 0.238 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | GOVI | 2009/08/06 | | | jGovi | 311.7600 | 312.5070 | 0.240 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | ILBI | 2009/02/05 | | | Index Future | 339.1340 | 339.1340 | - | 0.0000 | 0.0000 | 2 |
| 11/12/2008 | ILBI | 2009/05/07 | | | Index Future | 349.0280 | 349.0280 | - | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J153 | 2010/08/31 | | | jSwap | 9.3130 | 9.4100 | 1.042 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J157 | 2015/09/15 | | | jSwap | 8.7560 | 8.7600 | 0.046 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J186 | 2026/12/21 | | | jSwap | 8.1250 | 8.0970 | (0.345) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J201 | 2014/12/22 | | | jSwap | 8.9370 | 8.9540 | 0.190 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J203 | 2017/09/15 | | | jSwap | 8.7140 | 8.6860 | (0.321) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J204 | 2018/12/21 | | | jSwap | 8.7930 | 8.7590 | (0.387) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | J207 | 2020/01/15 | | | jSwap | 8.6940 | 8.6570 | (0.426) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JBAR | 2005/12/21 | | | jBar | 11.5420 | 11.5500 | 0.069 | 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 |
|------------|------------------|------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | JFRA | 2009/02/05 | | | jFra | 10.2040 | 10.5210 | 3.107 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JFRA | 2009/05/07 | | | jFra | 8.6080 | 8.9360 | 3.810 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JFRA | 2009/08/06 | | | jFra | 7.6830 | 7.8360 | 1.991 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JFRA | 2009/11/05 | | | jFra | 7.5310 | 7.5920 | 0.810 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN02 | 2009/02/05 | | | jNote | 8.2830 | 8.3800 | 1.171 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN02 | 2009/05/07 | | | jNote | 8.0260 | 8.0720 | 0.573 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN02 | 2009/08/06 | | | jNote | 7.9870 | 7.9810 | (0.075) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN05 | 2009/02/05 | | | jNote | 8.3750 | 8.4020 | 0.322 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN05 | 2009/05/07 | | | jNote | 8.2660 | 8.2740 | 0.097 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN05 | 2009/08/06 | | | jNote | 8.2560 | 8.2420 | (0.170) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN10 | 2009/02/05 | | | jNote | 8.3670 | 8.3310 | (0.430) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN10 | 2009/05/07 | | | jNote | 8.2850 | 8.2360 | (0.591) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JN10 | 2009/08/06 | | | jNote | 8.2560 | 8.1930 | (0.763) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2008/12/31 | | | jRod | 11.7890 | 11.7890 | - | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2009/01/30 | | | jRod | 11.7490 | 11.7550 | 0.051 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2009/02/27 | | | jRod | 11.6250 | 11.6380 | 0.112 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2009/03/31 | | | jRod | 11.5580 | 11.5680 | 0.087 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | JROD | 2009/04/30 | | | jRod | 11.3110 | 11.3230 | 0.106 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2009/05/29 | | | jRod | 11.0010 | 11.0140 | 0.118 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | JROD | 2009/06/30 | | | jRod | 11.0070 | 11.0140 | 0.064 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | OTH1 | 2009/02/05 | | | Index Future | 285.9430 | 287.1000 | 0.405 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | OTH1 | 2009/05/07 | | | Index Future | 293.4720 | 294.6650 | 0.407 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | OTH1 | 2009/08/06 | | | Index Future | 300.4410 | 301.6680 | 0.408 | 0.0000 | 0.0000 | 3 |
| 11/12/2008 | R153 | 2009/02/05 | | | Bond Future | 7.4150 | 7.6100 | 2.630 | 7.5600 | 7.5600 | 5,314 |
| 11/12/2008 | R153 | 2009/02/05 | 10.00 | Call | Option on Bond Future | 3,831.0000 | 3,536.0000 | (7.700) | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/02/05 | 10.00 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/05/07 | | | Bond Future | 6.8550 | 7.0880 | 3.399 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R153 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 361.0000 | 417.0000 | 15.512 | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 3,398.0000 | 3,153.0000 | (7.210) | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/08/06 | | | Bond Future | 6.3030 | 6.5920 | 4.585 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 4,517.0000 | 4,283.0000 | (5.180) | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 725.0000 | 794.0000 | 9.517 | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 788.0000 | 862.0000 | 9.391 | 0 | 0 | 0 |
| 11/12/2008 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 4,330.0000 | 4,100.0000 | (5.312) | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | | | Bond Future | 7.7760 | 7.7370 | (0.502) | 7.7700 | 7.7700 | 15,159 |
| 11/12/2008 | R157 | 2009/02/05 | 8.25 | Call | Option on Bond Future | 4,170.0000 | 4,311.0000 | 3.381 | 0 | 0 | 850 |
| 11/12/2008 | R157 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 275.0000 | 246.0000 | (10.545) | 0 | 0 | 850 |
| 11/12/2008 | R157 | 2009/02/05 | 10.00 | Put | Option on Bond Future | 64.0000 | 55.0000 | (14.063) | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | 8.25 | Put | Option on Bond Future | 1,366.0000 | 1,273.0000 | (6.808) | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 8,739.0000 | 8,944.0000 | 2.346 | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | 10.00 | Call | Option on Bond Future | 12,555.0000 | 12,781.0000 | 1.800 | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | 8.75 | Put | Option on Bond Future | 645.0000 | 590.0000 | (8.527) | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/02/05 | 8.75 | Call | Option on Bond Future | 6,321.0000 | 6,500.0000 | 2.832 | 0 | 0 | 600 |
| 11/12/2008 | R157 | 2009/02/05 | 9.50 | Put | Option on Bond Future | 173.0000 | 153.0000 | (11.561) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | R157 | 2009/02/05 | 9.50 | Call | Option on Bond Future | 9,999.0000 | 10,214.0000 | 2.150 | 0 | 0 | 600 |
| 11/12/2008 | R157 | 2009/05/07 | | | Bond Future | 7.6460 | 7.6040 | (0.549) | 0.0000 | 0.0000 | 1,624 |
| 11/12/2008 | R157 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,882.0000 | 9,067.0000 | 2.083 | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,277.0000 | 1,216.0000 | (4.777) | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/08/06 | | | Bond Future | 7.5680 | 7.5230 | (0.595) | 0.0000 | 0.0000 | 5,000 |
| 11/12/2008 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,163.0000 | 9,407.0000 | 2.663 | 0 | 0 | 0 |
| 11/12/2008 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 88.0000 | 78.0000 | (11.364) | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/02/05 | | | Bond Future | 7.7250 | 7.6550 | (0.906) | 0.0000 | 0.0000 | 2,720 |
| 11/12/2008 | R186 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 16,401.0000 | 17,120.0000 | 4.384 | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 578.0000 | 492.0000 | (14.879) | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/05/07 | | | Bond Future | 7.6350 | 7.5630 | (0.943) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R186 | 2009/05/07 | 8.00 | Call | Option on Bond Future | 10,331.0000 | 10,818.0000 | 4.714 | 0 | 0 | 2,500 |
| 11/12/2008 | R186 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 17,183.0000 | 17,821.0000 | 3.713 | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/05/07 | 8.00 | Put | Option on Bond Future | 6,234.0000 | 5,889.0000 | (5.534) | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,815.0000 | 2,621.0000 | (6.892) | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/08/06 | | | Bond Future | 7.5880 | 7.5140 | (0.975) | 0.0000 | 0.0000 | 2,500 |
| 11/12/2008 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 4,969.0000 | 4,736.0000 | (4.689) | 0 | 0 | 0 |
| 11/12/2008 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 19,764.0000 | 20,384.0000 | 3.137 | 0 | 0 | 0 |
| 11/12/2008 | R196 | 2009/02/05 | | | Bond Future | 11.1780 | 13.6110 | 21.766 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R196 | 2009/02/05 | 10.75 | Call | Option on Bond Future | 812.0000 | 744.0000 | (8.374) | 0 | 0 | 0 |
| 11/12/2008 | R196 | 2009/02/05 | 10.75 | Put | Option on Bond Future | 834.0000 | 891.0000 | 6.835 | 0 | 0 | 0 |
| 11/12/2008 | R196 | 2009/05/07 | | | Bond Future | 11.2790 | 12.4670 | 10.533 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R196 | 2009/05/07 | 11.00 | Put | Option on Bond Future | 172.0000 | 448.0000 | 160.465 | 0 | 0 | 0 |
| 11/12/2008 | R196 | 2009/05/07 | 11.00 | Call | Option on Bond Future | 90.0000 | 15.0000 | (83.333) | 0 | 0 | 0 |
| 11/12/2008 | R201 | 2009/02/05 | | | Bond Future | 7.7840 | 7.7560 | (0.360) | 0.0000 | 0.0000 | 2 |
| 11/12/2008 | R201 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R201 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 6,704.0000 | 6,837.0000 | 1.984 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | R201 | 2009/05/07 | | | Bond Future | 7.6040 | 7.5730 | (0.408) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R201 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 11/12/2008 | R201 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 7,326.0000 | 7,468.0000 | 1.938 | 0 | 0 | 0 |
| 11/12/2008 | R201 | 2009/08/06 | | | Bond Future | 7.5040 | 7.4710 | (0.440) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,554.0000 | 7,696.0000 | 1.880 | 0 | 0 | 0 |
| 11/12/2008 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 59.0000 | 54.0000 | (8.475) | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/02/05 | | | Bond Future | 7.8460 | 7.7970 | (0.625) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R203 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 8,332.0000 | 8,640.0000 | 3.697 | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/05/07 | | | Bond Future | 7.7160 | 7.6640 | (0.674) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R203 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 7,588.0000 | 7,908.0000 | 4.217 | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/08/06 | | | Bond Future | 7.6450 | 7.5910 | (0.706) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 11/12/2008 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,233.0000 | 9,558.0000 | 3.520 | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/02/05 | | | Bond Future | 7.8660 | 7.8060 | (0.763) | 0.0000 | 0.0000 | 9 |
| 11/12/2008 | R204 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 8,883.0000 | 9,293.0000 | 4.616 | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/05/07 | | | Bond Future | 7.7490 | 7.6870 | (0.800) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R204 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,031.0000 | 8,449.0000 | 5.205 | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/08/06 | | | Bond Future | 7.6900 | 7.6250 | (0.845) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 11/12/2008 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,769.0000 | 10,202.0000 | 4.432 | 0 | 0 | 0 |
| 11/12/2008 | R206 | 2009/02/05 | | | Bond Future | 7.8070 | 7.7680 | (0.500) | 0.0000 | 0.0000 | 1,730 |
| 11/12/2008 | R206 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 5,569.0000 | 5,725.0000 | 2.801 | 0 | 0 | 0 |
| 11/12/2008 | R206 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | R206 | 2009/05/07 | | | Bond Future | 7.6080 | 7.5660 | (0.552) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R206 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 66.0000 | 57.0000 | (13.636) | 0 | 0 | 0 |
| 11/12/2008 | R206 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,275.0000 | 5,429.0000 | 2.919 | 0 | 0 | 0 |
| 11/12/2008 | R206 | 2009/08/06 | | | Bond Future | 7.4950 | 7.4500 | (0.600) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 94.0000 | 85.0000 | (9.574) | 0 | 0 | 0 |
| 11/12/2008 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 6,352.0000 | 6,510.0000 | 2.487 | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/02/05 | | | Bond Future | 7.8820 | 7.8220 | (0.761) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R207 | 2009/02/05 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/02/05 | 9.25 | Call | Option on Bond Future | 9,001.0000 | 9,423.0000 | 4.688 | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/05/07 | | | Bond Future | 7.7780 | 7.7160 | (0.797) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R207 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 8,071.0000 | 8,505.0000 | 5.377 | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/08/06 | | | Bond Future | 7.7250 | 7.6610 | (0.828) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,845.0000 | 10,288.0000 | 4.500 | 0 | 0 | 0 |
| 11/12/2008 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/02/05 | | | Bond Future | 7.8950 | 7.8290 | (0.836) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R208 | 2009/02/05 | 8.75 | Call | Option on Bond Future | 5,938.0000 | 6,419.0000 | 8.100 | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/02/05 | 8.75 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/05/07 | | | Bond Future | 7.8040 | 7.7720 | (0.410) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R208 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 6,540.0000 | 6,770.0000 | 3.517 | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/08/06 | | | Bond Future | 7.7650 | 7.6910 | (0.953) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,910.0000 | 10,443.0000 | 5.378 | 0 | 0 | 0 |
| 11/12/2008 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 11/12/2008 | R209 | 2009/02/05 | | | Bond Future | 7.3650 | 7.2760 | (1.208) | 0.0000 | 0.0000 | 5,545 |
| 11/12/2008 | R209 | 2009/02/05 | 9.00 | Call | Option on Bond Future | 14,743.0000 | 15,682.0000 | 6.369 | 0 | 0 | 0 |
| 11/12/2008 | R209 | 2009/02/05 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | R209 | 2009/05/07 | | | Bond Future | 7.2910 | 7.1990 | (1.262) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R209 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R209 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 15,497.0000 | 16,479.0000 | 6.337 | 0 | 0 | 0 |
| 11/12/2008 | R209 | 2009/08/06 | | | Bond Future | 7.2490 | 7.1560 | (1.283) | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 13,941.0000 | 14,940.0000 | 7.166 | 0 | 0 | 0 |
| 11/12/2008 | TRT1 | 2009/02/05 | | | Index Future | 292.9220 | 293.6220 | 0.239 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | TRT1 | 2009/05/07 | | | Index Future | 300.6350 | 301.3590 | 0.241 | 0.0000 | 0.0000 | 0 |
| 11/12/2008 | TRT1 | 2009/08/06 | | | Index Future | 307.7740 | 308.5200 | 0.242 | 0.0000 | 0.0000 | 100 |
| 11/12/2008 | ZAAD | 2008/12/12 | | | Currency Future | 6.7097 | 6.7223 | 0.188 | 6.7500 | 6.7400 | 2,856 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.15 | Call | Currency Future | 560.0000 | 572.0000 | 2.143 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.70 | Put | Currency Future | 990.0000 | 978.0000 | (1.212) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.20 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.60 | Put | Currency Future | 20.0000 | 12.0000 | (40.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.20 | Call | Currency Future | 511.0000 | 522.0000 | 2.153 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.65 | Put | Currency Future | 35.0000 | 17.0000 | (51.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.65 | Put | Currency Future | 35.0000 | 17.0000 | (51.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.80 | Put | Currency Future | 1,090.0000 | 1,078.0000 | (1.101) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.70 | Call | Currency Future | 65.0000 | 49.0000 | (24.615) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.40 | Put | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.60 | Call | Currency Future | 130.0000 | 134.0000 | 3.077 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.05 | Call | Currency Future | 660.0000 | 672.0000 | 1.818 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.70 | Put | Currency Future | 55.0000 | 27.0000 | (50.909) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.55 | Put | Currency Future | 840.0000 | 828.0000 | (1.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.00 | Call | Currency Future | 710.0000 | 722.0000 | 1.690 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2008/12/12 | 6.80 | Put | Currency Future | 122.0000 | 90.0000 | (26.230) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.20 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.95 | Call | Currency Future | 760.0000 | 772.0000 | 1.579 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.90 | Put | Currency Future | 1,190.0000 | 1,178.0000 | (1.008) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.40 | Call | Currency Future | 316.0000 | 324.0000 | 2.532 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.75 | Call | Currency Future | 960.0000 | 972.0000 | 1.250 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.95 | Call | Currency Future | 760.0000 | 772.0000 | 1.579 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.80 | Call | Currency Future | 32.0000 | 12.0000 | (62.500) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.50 | Put | Currency Future | 790.0000 | 778.0000 | (1.519) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.30 | Put | Currency Future | 591.0000 | 578.0000 | (2.200) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.65 | Call | Currency Future | 94.0000 | 89.0000 | (5.319) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 8.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.80 | Put | Currency Future | 122.0000 | 90.0000 | (26.230) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.40 | Put | Currency Future | 691.0000 | 678.0000 | (1.881) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.80 | Call | Currency Future | 32.0000 | 12.0000 | (62.500) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.75 | Put | Currency Future | 1,040.0000 | 1,028.0000 | (1.154) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.25 | Call | Currency Future | 462.0000 | 473.0000 | 2.381 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.85 | Call | Currency Future | 860.0000 | 872.0000 | 1.395 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.90 | Put | Currency Future | 204.0000 | 186.0000 | (8.824) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.30 | Put | Currency Future | 591.0000 | 578.0000 | (2.200) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.30 | Call | Currency Future | 413.0000 | 423.0000 | 2.421 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.35 | Put | Currency Future | 641.0000 | 628.0000 | (2.028) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.70 | Put | Currency Future | 55.0000 | 27.0000 | (50.909) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.30 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.90 | Call | Currency Future | 14.0000 | 9.0000 | (35.714) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.55 | Call | Currency Future | 176.0000 | 180.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2008/12/12 | 6.35 | Put | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.45 | Put | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.10 | Call | Currency Future | 610.0000 | 622.0000 | 1.967 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.75 | Call | Currency Future | 46.0000 | 26.0000 | (43.478) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.65 | Call | Currency Future | 94.0000 | 89.0000 | (5.319) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.20 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.60 | Put | Currency Future | 890.0000 | 878.0000 | (1.348) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.70 | Call | Currency Future | 65.0000 | 49.0000 | (24.615) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.80 | Call | Currency Future | 910.0000 | 922.0000 | 1.319 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.45 | Put | Currency Future | 740.0000 | 728.0000 | (1.622) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.45 | Call | Currency Future | 270.0000 | 275.0000 | 1.852 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.20 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.45 | Call | Currency Future | 270.0000 | 275.0000 | 1.852 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.65 | Put | Currency Future | 940.0000 | 928.0000 | (1.277) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.20 | Call | Currency Future | 511.0000 | 522.0000 | 2.153 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.55 | Put | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.85 | Call | Currency Future | 21.0000 | 10.0000 | (52.381) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.85 | Put | Currency Future | 161.0000 | 138.0000 | (14.286) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.75 | Put | Currency Future | 86.0000 | 54.0000 | (37.209) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.55 | Put | Currency Future | 840.0000 | 828.0000 | (1.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.35 | Call | Currency Future | 365.0000 | 374.0000 | 2.466 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.50 | Put | Currency Future | 14.0000 | 5.0000 | (64.286) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.45 | Put | Currency Future | 740.0000 | 728.0000 | (1.622) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.20 | Put | Currency Future | 493.0000 | 478.0000 | (3.043) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.95 | Put | Currency Future | 252.0000 | 233.0000 | (7.540) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.50 | Call | Currency Future | 224.0000 | 227.0000 | 1.339 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.45 | Put | Currency Future | 10.0000 | 3.0000 | (70.000) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2008/12/12 | 7.20 | Put | Currency Future | 493.0000 | 478.0000 | (3.043) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.25 | Put | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.25 | Put | Currency Future | 542.0000 | 528.0000 | (2.583) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.05 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.05 | Call | Currency Future | 660.0000 | 672.0000 | 1.818 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.05 | Put | Currency Future | 349.0000 | 330.0000 | (5.444) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.55 | Call | Currency Future | 176.0000 | 180.0000 | 2.273 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.40 | Put | Currency Future | 691.0000 | 678.0000 | (1.881) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.15 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.05 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.25 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.55 | Put | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.70 | Put | Currency Future | 990.0000 | 978.0000 | (1.212) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.05 | Put | Currency Future | 349.0000 | 330.0000 | (5.444) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.15 | Put | Currency Future | 445.0000 | 429.0000 | (3.596) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 8.00 | Put | Currency Future | 1,290.0000 | 1,278.0000 | (0.930) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.10 | Put | Currency Future | 397.0000 | 379.0000 | (4.534) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.10 | Call | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.90 | Put | Currency Future | 1,190.0000 | 1,178.0000 | (1.008) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.40 | Put | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.15 | Put | Currency Future | 445.0000 | 429.0000 | (3.596) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 5.90 | Call | Currency Future | 810.0000 | 822.0000 | 1.481 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.40 | Call | Currency Future | 316.0000 | 324.0000 | 2.532 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.15 | Call | Currency Future | 560.0000 | 572.0000 | 2.143 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.95 | Put | Currency Future | 252.0000 | 233.0000 | (7.540) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.95 | Call | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.15 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.15 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.95 | Call | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.30 | Put | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.90 | Call | Currency Future | 14.0000 | 9.0000 | (35.714) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 6.90 | Put | Currency Future | 204.0000 | 186.0000 | (8.824) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2008/12/12 | 6.30 | Call | Currency Future | 413.0000 | 423.0000 | 2.421 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.00 | Put | Currency Future | 301.0000 | 281.0000 | (6.645) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2008/12/12 | 7.00 | Call | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | | | Currency Future | 6.8222 | 6.8348 | 0.185 | 6.8900 | 6.8500 | 5,000 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 608.0000 | 588.0000 | (3.289) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 77.0000 | 72.0000 | (6.494) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 311.0000 | 305.0000 | (1.929) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 325.0000 | 306.0000 | (5.846) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 230.0000 | 223.0000 | (3.043) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 347.0000 | 341.0000 | (1.729) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,155.0000 | 1,137.0000 | (1.558) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 389.0000 | 370.0000 | (4.884) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 347.0000 | 341.0000 | (1.729) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 263.0000 | 246.0000 | (6.464) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 67.0000 | 60.0000 | (10.448) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 311.0000 | 305.0000 | (1.929) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.30 | Put | Currency Future | 100.0000 | 91.0000 | (9.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.60 | Put | Currency Future | 904.0000 | 885.0000 | (2.102) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.10 | Put | Currency Future | 58.0000 | 52.0000 | (10.345) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.70 | Put | Currency Future | 986.0000 | 966.0000 | (2.028) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.10 | Call | Currency Future | 780.0000 | 787.0000 | 0.897 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 423.0000 | 404.0000 | (4.492) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 386.0000 | 381.0000 | (1.295) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.70 | Call | Currency Future | 108.0000 | 101.0000 | (6.481) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 389.0000 | 370.0000 | (4.884) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.80 | Put | Currency Future | 1,069.0000 | 1,051.0000 | (1.684) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 739.0000 | 745.0000 | 0.812 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 699.0000 | 704.0000 | 0.715 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.75 | Call | Currency Future | 366.0000 | 360.0000 | (1.639) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.60 | Call | Currency Future | 126.0000 | 120.0000 | (4.762) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 77.0000 | 70.0000 | (9.091) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.35 | Call | Currency Future | 585.0000 | 589.0000 | 0.684 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.30 | Call | Currency Future | 622.0000 | 626.0000 | 0.643 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.00 | Put | Currency Future | 458.0000 | 439.0000 | (4.148) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 325.0000 | 306.0000 | (5.846) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/03/16 | 6.05 | Put | Currency Future | 50.0000 | 44.0000 | (12.000) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.95 | Put | Currency Future | 1,199.0000 | 1,181.0000 | (1.501) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 458.0000 | 458.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.50 | Put | Currency Future | 825.0000 | 806.0000 | (2.303) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.05 | Call | Currency Future | 822.0000 | 829.0000 | 0.852 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.05 | Call | Currency Future | 60.0000 | 55.0000 | (8.333) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.50 | Call | Currency Future | 148.0000 | 141.0000 | (4.730) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 5.95 | Put | Currency Future | 37.0000 | 32.0000 | (13.514) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.05 | Put | Currency Future | 1,287.0000 | 1,270.0000 | (1.321) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 295.0000 | 289.0000 | (2.034) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 423.0000 | 404.0000 | (4.492) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 199.0000 | 192.0000 | (3.518) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.75 | Put | Currency Future | 293.0000 | 276.0000 | (5.802) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 550.0000 | 553.0000 | 0.545 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 5.95 | Call | Currency Future | 909.0000 | 917.0000 | 0.880 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 172.0000 | 165.0000 | (4.070) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.35 | Put | Currency Future | 113.0000 | 104.0000 | (7.965) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 77.0000 | 70.0000 | (9.091) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.95 | Call | Currency Future | 71.0000 | 66.0000 | (7.042) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 186.0000 | 173.0000 | (6.989) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.00 | Call | Currency Future | 280.0000 | 273.0000 | (2.500) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 699.0000 | 704.0000 | 0.715 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 739.0000 | 745.0000 | 0.812 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 750.0000 | 730.0000 | (2.667) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 295.0000 | 289.0000 | (2.034) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.80 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 517.0000 | 519.0000 | 0.387 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 128.0000 | 118.0000 | (7.813) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 67.0000 | 60.0000 | (10.448) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.85 | Put | Currency Future | 1,112.0000 | 1,093.0000 | (1.709) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.55 | Put | Currency Future | 864.0000 | 845.0000 | (2.199) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 236.0000 | 220.0000 | (6.780) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.55 | Call | Currency Future | 137.0000 | 130.0000 | (5.109) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 677.0000 | 657.0000 | (2.954) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.45 | Put | Currency Future | 787.0000 | 767.0000 | (2.541) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.45 | Call | Currency Future | 159.0000 | 152.0000 | (4.403) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 172.0000 | 165.0000 | (4.070) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 145.0000 | 134.0000 | (7.586) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 241.0000 | 234.0000 | (2.905) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 408.0000 | 405.0000 | (0.735) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 569.0000 | 549.0000 | (3.515) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 5.90 | Call | Currency Future | 953.0000 | 962.0000 | 0.944 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 199.0000 | 192.0000 | (3.518) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 266.0000 | 259.0000 | (2.632) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 750.0000 | 730.0000 | (2.667) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 494.0000 | 474.0000 | (4.049) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 263.0000 | 246.0000 | (6.464) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 5.90 | Put | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 458.0000 | 458.0000 | - | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 677.0000 | 657.0000 | (2.954) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.65 | Put | Currency Future | 945.0000 | 925.0000 | (2.116) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.00 | Call | Currency Future | 65.0000 | 60.0000 | (7.692) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.00 | Put | Currency Future | 43.0000 | 38.0000 | (11.628) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 608.0000 | 588.0000 | (3.289) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 210.0000 | 195.0000 | (7.143) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.00 | Call | Currency Future | 865.0000 | 873.0000 | 0.925 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 253.0000 | 246.0000 | (2.767) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.65 | Call | Currency Future | 117.0000 | 110.0000 | (5.983) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 531.0000 | 511.0000 | (3.766) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 432.0000 | 430.0000 | (0.463) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 230.0000 | 223.0000 | (3.043) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 186.0000 | 173.0000 | (6.989) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 236.0000 | 220.0000 | (6.780) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 408.0000 | 405.0000 | (0.735) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 77.0000 | 72.0000 | (6.494) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.00 | Put | Currency Future | 1,243.0000 | 1,225.0000 | (1.448) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.35 | Call | Currency Future | 185.0000 | 178.0000 | (3.784) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 386.0000 | 381.0000 | (1.295) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.10 | Call | Currency Future | 55.0000 | 50.0000 | (9.091) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.25 | Put | Currency Future | 642.0000 | 622.0000 | (3.115) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.85 | Call | Currency Future | 328.0000 | 322.0000 | (1.829) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.10 | Put | Currency Future | 1,332.0000 | 1,315.0000 | (1.276) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/03/16 | 7.35 | Put | Currency Future | 713.0000 | 693.0000 | (2.805) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.50 | Put | Currency Future | 164.0000 | 152.0000 | (7.317) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.85 | Put | Currency Future | 356.0000 | 338.0000 | (5.056) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.50 | Call | Currency Future | 486.0000 | 487.0000 | 0.206 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.85 | Call | Currency Future | 84.0000 | 78.0000 | (7.143) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.25 | Call | Currency Future | 214.0000 | 207.0000 | (3.271) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.75 | Call | Currency Future | 99.0000 | 93.0000 | (6.061) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.75 | Put | Currency Future | 1,027.0000 | 1,008.0000 | (1.850) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.20 | Call | Currency Future | 46.0000 | 41.0000 | (10.870) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 569.0000 | 549.0000 | (3.515) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 8.20 | Put | Currency Future | 1,423.0000 | 1,407.0000 | (1.124) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,155.0000 | 1,137.0000 | (1.558) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.25 | Put | Currency Future | 88.0000 | 80.0000 | (9.091) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.25 | Call | Currency Future | 660.0000 | 665.0000 | 0.758 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 241.0000 | 234.0000 | (2.905) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 494.0000 | 474.0000 | (4.049) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 145.0000 | 134.0000 | (7.586) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 266.0000 | 259.0000 | (2.632) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 128.0000 | 118.0000 | (7.813) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 550.0000 | 553.0000 | 0.545 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 517.0000 | 519.0000 | 0.387 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | | | Currency Future | 6.9183 | 6.9532 | 0.504 | 0.0000 | 0.0000 | 600 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 122.0000 | 131.0000 | 7.377 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 683.0000 | 713.0000 | 4.392 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 524.0000 | 501.0000 | (4.389) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 213.0000 | 227.0000 | 6.573 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,418.0000 | 1,393.0000 | (1.763) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 215.0000 | 210.0000 | (2.326) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 443.0000 | 455.0000 | 2.709 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 805.0000 | 788.0000 | (2.112) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,503.0000 | 1,478.0000 | (1.663) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 894.0000 | 927.0000 | 3.691 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 857.0000 | 889.0000 | 3.734 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 137.0000 | 147.0000 | 7.299 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 126.0000 | 123.0000 | (2.381) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,418.0000 | 1,393.0000 | (1.763) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 198.0000 | 193.0000 | (2.525) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 910.0000 | 890.0000 | (2.198) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,095.0000 | 1,074.0000 | (1.918) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 396.0000 | 375.0000 | (5.303) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 137.0000 | 147.0000 | 7.299 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 558.0000 | 534.0000 | (4.301) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 515.0000 | 528.0000 | 2.524 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,253.0000 | 1,230.0000 | (1.836) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 750.0000 | 781.0000 | 4.133 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 307.0000 | 291.0000 | (5.212) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,173.0000 | 1,151.0000 | (1.876) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 278.0000 | 294.0000 | 5.755 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 182.0000 | 178.0000 | (2.198) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 139.0000 | 136.0000 | (2.158) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 411.0000 | 422.0000 | 2.676 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 459.0000 | 438.0000 | (4.575) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 910.0000 | 890.0000 | (2.198) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,335.0000 | 1,311.0000 | (1.798) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 628.0000 | 603.0000 | (3.981) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 478.0000 | 491.0000 | 2.720 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 264.0000 | 279.0000 | 5.682 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 153.0000 | 164.0000 | 7.190 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 152.0000 | 149.0000 | (1.974) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 716.0000 | 746.0000 | 4.190 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 459.0000 | 438.0000 | (4.575) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 946.0000 | 926.0000 | (2.114) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 478.0000 | 491.0000 | 2.720 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 651.0000 | 681.0000 | 4.608 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 785.0000 | 816.0000 | 3.949 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 215.0000 | 210.0000 | (2.326) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 166.0000 | 163.0000 | (1.807) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 820.0000 | 852.0000 | 3.902 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 496.0000 | 509.0000 | 2.621 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 233.0000 | 227.0000 | (2.575) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 894.0000 | 927.0000 | 3.691 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 397.0000 | 406.0000 | 2.267 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 256.0000 | 246.0000 | (3.906) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 785.0000 | 816.0000 | 3.949 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 103.0000 | 101.0000 | (1.942) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 683.0000 | 713.0000 | 4.392 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 171.0000 | 183.0000 | 7.018 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 972.0000 | 1,004.0000 | 3.292 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 576.0000 | 594.0000 | 3.125 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 982.0000 | 962.0000 | (2.037) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 427.0000 | 438.0000 | 2.576 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 460.0000 | 472.0000 | 2.609 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 126.0000 | 123.0000 | (2.381) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 250.0000 | 265.0000 | 6.000 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 491.0000 | 469.0000 | (4.481) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 191.0000 | 204.0000 | 6.806 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 427.0000 | 406.0000 | (4.918) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 308.0000 | 325.0000 | 5.519 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 558.0000 | 534.0000 | (4.301) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 281.0000 | 265.0000 | (5.694) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 335.0000 | 317.0000 | (5.373) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 238.0000 | 252.0000 | 5.882 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 593.0000 | 568.0000 | (4.216) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 357.0000 | 365.0000 | 2.241 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 427.0000 | 438.0000 | 2.576 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 599.0000 | 619.0000 | 3.339 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 739.0000 | 712.0000 | (3.654) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 324.0000 | 341.0000 | 5.247 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 554.0000 | 570.0000 | 2.888 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 278.0000 | 294.0000 | 5.755 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 625.0000 | 649.0000 | 3.840 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 397.0000 | 406.0000 | 2.267 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 534.0000 | 549.0000 | 2.809 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,019.0000 | 999.0000 | (1.963) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 396.0000 | 375.0000 | (5.303) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 628.0000 | 603.0000 | (3.981) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,173.0000 | 1,151.0000 | (1.876) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/12/2008 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 365.0000 | 346.0000 | (5.205) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,095.0000 | 1,074.0000 | (1.918) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 772.0000 | 750.0000 | (2.850) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 840.0000 | 821.0000 | (2.262) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 1,011.0000 | 1,044.0000 | 3.264 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 383.0000 | 392.0000 | 2.350 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 515.0000 | 528.0000 | 2.524 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 857.0000 | 889.0000 | 3.734 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 340.0000 | 353.0000 | 3.824 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 139.0000 | 136.0000 | (2.158) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 576.0000 | 594.0000 | 3.125 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 496.0000 | 509.0000 | 2.621 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 166.0000 | 163.0000 | (1.807) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 307.0000 | 291.0000 | (5.212) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 335.0000 | 317.0000 | (5.373) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 460.0000 | 472.0000 | 2.609 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 427.0000 | 406.0000 | (4.918) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 491.0000 | 469.0000 | (4.481) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 238.0000 | 252.0000 | 5.882 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,019.0000 | 999.0000 | (1.963) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 293.0000 | 309.0000 | 5.461 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 213.0000 | 227.0000 | 6.573 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 805.0000 | 788.0000 | (2.112) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 933.0000 | 965.0000 | 3.430 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 191.0000 | 204.0000 | 6.806 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 874.0000 | 856.0000 | (2.059) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 114.0000 | 112.0000 | (1.754) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 357.0000 | 365.0000 | 2.241 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 93.0000 | 91.0000 | (2.151) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 665.0000 | 639.0000 | (3.910) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 702.0000 | 675.0000 | (3.846) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 739.0000 | 712.0000 | (3.654) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 324.0000 | 341.0000 | 5.247 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 554.0000 | 570.0000 | 2.888 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 198.0000 | 193.0000 | (2.525) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 716.0000 | 746.0000 | 4.190 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|---------------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 11/12/2008 | ZAAD 2009/06/12 | 7.20 | Call | Currency Future | 383.0000 | 392.0000 | 2.350 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD 2009/06/12 | 7.20 | Put | Currency Future | 665.0000 | 639.0000 | (3.910) | 0 | 0 | 0 |
| 11/12/2008 | ZAAD 2009/06/12 | 7.25 | Call | Currency Future | 370.0000 | 378.0000 | 2.162 | 0 | 0 | 0 |
| 11/12/2008 | ZAAD 2009/09/14 | | | Currency Future | 6.9940 | 7.0192 | 0.360 | 0.0000 | 0.0000 | 0 |
| Grand Total: | | | | | | | | | | 386,739 |