



Derivatives High/Low Report

High/Low for 01/07/2009

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | | | Currency Future | 7.8413 | 7.8535 | 0.156 | 7.9100 | 7.8100 | 236,376 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.95 | Put | Currency Future | 351.0000 | 334.0000 | (4.843) | 0 | 0 | 140 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.60 | Put | Currency Future | 165.0000 | 159.0000 | (3.636) | 0 | 0 | 200 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 1,935.0000 | 1,918.0000 | (0.879) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.75 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.15 | Put | Currency Future | 1,361.0000 | 1,347.0000 | (1.029) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.35 | Call | Currency Future | 140.0000 | 135.0000 | (3.571) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.40 | Call | Currency Future | 132.0000 | 126.0000 | (4.545) | 0 | 0 | 25 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.75 | Put | Currency Future | 2,913.0000 | 2,900.0000 | (0.446) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.45 | Call | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.15 | Put | Currency Future | 492.0000 | 475.0000 | (3.455) | 0 | 0 | 25 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.40 | Put | Currency Future | 690.0000 | 672.0000 | (2.609) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.60 | Put | Currency Future | 861.0000 | 843.0000 | (2.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,645.0000 | 1,632.0000 | (0.790) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.15 | Call | Currency Future | 184.0000 | 178.0000 | (3.261) | 0 | 0 | 25 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.60 | Call | Currency Future | 406.0000 | 412.0000 | 1.478 | 0 | 0 | 13,157 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.60 | Call | Currency Future | 102.0000 | 97.0000 | (4.902) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.75 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 33.0000 | 30.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.90 | Call | Currency Future | 260.0000 | 256.0000 | (1.538) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,741.0000 | 1,726.0000 | (0.862) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.20 | Call | Currency Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 2,617.0000 | 2,603.0000 | (0.535) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,765.0000 | 2,752.0000 | (0.470) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 9.15 | Call | Currency Future | 52.0000 | 51.0000 | (1.923) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.85 | Put | Currency Future | 288.0000 | 272.0000 | (5.556) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.20 | Put | Currency Future | 3,361.0000 | 3,349.0000 | (0.357) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.20 | Call | Currency Future | 172.0000 | 166.0000 | (3.488) | 185 | 185 | 113 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 1,408.0000 | 1,395.0000 | (0.923) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.20 | Put | Currency Future | 530.0000 | 513.0000 | (3.208) | 0 | 0 | 140 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.95 | Call | Currency Future | 67.0000 | 63.0000 | (5.970) | 0 | 0 | 200 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 1,268.0000 | 1,253.0000 | (1.183) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 1,550.0000 | 1,538.0000 | (0.774) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 3,261.0000 | 3,249.0000 | (0.368) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,838.0000 | 1,822.0000 | (0.871) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.20 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 2,080.0000 | 2,063.0000 | (0.817) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.90 | Put | Currency Future | 319.0000 | 302.0000 | (5.329) | 0 | 0 | 25 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 3,012.0000 | 3,000.0000 | (0.398) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 2,469.0000 | 2,455.0000 | (0.567) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.95 | Put | Currency Future | 1,176.0000 | 1,160.0000 | (1.361) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.90 | Put | Currency Future | 1,130.0000 | 1,114.0000 | (1.416) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 41.0000 | 42.0000 | 2.439 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 2,814.0000 | 2,801.0000 | (0.462) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 2,032.0000 | 2,015.0000 | (0.837) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 2,715.0000 | 2,702.0000 | (0.479) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 3,311.0000 | 3,299.0000 | (0.362) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 24.0000 | 18.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,838.0000 | 1,822.0000 | (0.871) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,963.0000 | 2,950.0000 | (0.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 2,129.0000 | 2,112.0000 | (0.798) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.85 | Call | Currency Future | 279.0000 | 275.0000 | (1.434) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 2,371.0000 | 2,357.0000 | (0.590) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 3,012.0000 | 3,000.0000 | (0.398) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,741.0000 | 1,726.0000 | (0.862) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.00 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 2,177.0000 | 2,161.0000 | (0.735) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 2,567.0000 | 2,554.0000 | (0.506) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 3.40 | Call | Currency Future | 4,441.0000 | 4,454.0000 | 0.293 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.35 | Put | Currency Future | 649.0000 | 631.0000 | (2.773) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.65 | Call | Currency Future | 96.0000 | 91.0000 | (5.208) | 0 | 0 | 100 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 2,420.0000 | 2,406.0000 | (0.579) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 2,814.0000 | 2,801.0000 | (0.462) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 2,371.0000 | 2,357.0000 | (0.590) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.95 | Call | Currency Future | 242.0000 | 238.0000 | (1.653) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.65 | Put | Currency Future | 905.0000 | 887.0000 | (1.989) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 2,225.0000 | 2,209.0000 | (0.719) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 34.0000 | 33.0000 | (2.941) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 3,311.0000 | 3,299.0000 | (0.362) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,645.0000 | 1,632.0000 | (0.790) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.30 | Put | Currency Future | 609.0000 | 591.0000 | (2.956) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.45 | Call | Currency Future | 123.0000 | 118.0000 | (4.065) | 0 | 0 | 140 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,984.0000 | 1,966.0000 | (0.907) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.30 | Put | Currency Future | 3,461.0000 | 3,449.0000 | (0.347) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.35 | Put | Currency Future | 3,511.0000 | 3,498.0000 | (0.370) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 25.0000 | 20.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 2,080.0000 | 2,063.0000 | (0.817) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.35 | Call | Currency Future | 2.0000 | 2.0000 | - | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 1,408.0000 | 1,395.0000 | (0.923) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 1,314.0000 | 1,300.0000 | (1.065) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.45 | Put | Currency Future | 732.0000 | 714.0000 | (2.459) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 2,567.0000 | 2,554.0000 | (0.506) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 3,212.0000 | 3,199.0000 | (0.405) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.05 | Put | Currency Future | 420.0000 | 402.0000 | (4.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,886.0000 | 1,870.0000 | (0.848) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.00 | Put | Currency Future | 5,159.0000 | 5,147.0000 | (0.233) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 2,274.0000 | 2,258.0000 | (0.704) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.05 | Call | Currency Future | 211.0000 | 206.0000 | (2.370) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.50 | Call | Currency Future | 116.0000 | 110.0000 | (5.172) | 0 | 0 | 30 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 3,261.0000 | 3,249.0000 | (0.368) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 55.0000 | 54.0000 | (1.818) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.90 | Call | Currency Future | 2,941.0000 | 2,954.0000 | 0.442 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.30 | Call | Currency Future | 150.0000 | 144.0000 | (4.000) | 0 | 0 | 2,000 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 949.0000 | 932.0000 | (1.791) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 2,032.0000 | 2,015.0000 | (0.837) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,765.0000 | 2,752.0000 | (0.470) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 2,469.0000 | 2,455.0000 | (0.567) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.00 | Put | Currency Future | 1,221.0000 | 1,206.0000 | (1.229) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.40 | Call | Currency Future | 1,448.0000 | 1,459.0000 | 0.760 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 1,000 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.00 | Call | Currency Future | 63.0000 | 60.0000 | (4.762) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.40 | Put | Currency Future | 7,559.0000 | 7,547.0000 | (0.159) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.30 | Call | Currency Future | 43.0000 | 44.0000 | 2.326 | 0 | 0 | 0 |

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|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 24.0000 | 18.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 3,062.0000 | 3,050.0000 | (0.392) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.30 | Put | Currency Future | 1,502.0000 | 1,490.0000 | (0.799) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 2,518.0000 | 2,504.0000 | (0.556) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 2,715.0000 | 2,702.0000 | (0.479) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.90 | Put | Currency Future | 6,059.0000 | 6,047.0000 | (0.198) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.55 | Put | Currency Future | 817.0000 | 800.0000 | (2.081) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 55.0000 | 54.0000 | (1.818) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.25 | Call | Currency Future | 160.0000 | 155.0000 | (3.125) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 1,693.0000 | 1,679.0000 | (0.827) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.20 | Call | Currency Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.40 | Put | Currency Future | 4,559.0000 | 4,547.0000 | (0.263) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.25 | Put | Currency Future | 569.0000 | 551.0000 | (3.163) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.50 | Put | Currency Future | 774.0000 | 757.0000 | (2.196) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.55 | Call | Currency Future | 109.0000 | 103.0000 | (5.505) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.40 | Put | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.80 | Call | Currency Future | 81.0000 | 76.0000 | (6.173) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.90 | Call | Currency Future | 71.0000 | 67.0000 | (5.634) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 1,314.0000 | 1,300.0000 | (1.065) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.80 | Put | Currency Future | 1,039.0000 | 1,022.0000 | (1.636) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 2,129.0000 | 2,112.0000 | (0.798) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.40 | Put | Currency Future | 1,597.0000 | 1,585.0000 | (0.751) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,790.0000 | 1,774.0000 | (0.894) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 31.0000 | 28.0000 | (9.677) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 3,112.0000 | 3,099.0000 | (0.418) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 9.40 | Put | Currency Future | 1,597.0000 | 1,585.0000 | (0.751) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 2,323.0000 | 2,307.0000 | (0.689) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 33.0000 | 30.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 25.0000 | 20.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,963.0000 | 2,950.0000 | (0.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 2,225.0000 | 2,209.0000 | (0.719) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.75 | Put | Currency Future | 994.0000 | 977.0000 | (1.710) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 2,518.0000 | 2,504.0000 | (0.556) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.70 | Put | Currency Future | 5,859.0000 | 5,847.0000 | (0.205) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 3,212.0000 | 3,199.0000 | (0.405) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.45 | Call | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.15 | Call | Currency Future | 1,696.0000 | 1,707.0000 | 0.649 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 1,268.0000 | 1,253.0000 | (1.183) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.25 | Call | Currency Future | 651.0000 | 664.0000 | 1.997 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 2,864.0000 | 2,851.0000 | (0.454) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,984.0000 | 1,966.0000 | (0.907) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.25 | Put | Currency Future | 60.0000 | 60.0000 | - | 0 | 0 | 2,000 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.20 | Put | Currency Future | 4,359.0000 | 4,347.0000 | (0.275) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.65 | Put | Currency Future | 186.0000 | 179.0000 | (3.763) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.00 | Call | Currency Future | 226.0000 | 221.0000 | (2.212) | 0 | 0 | 2,000 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.25 | Call | Currency Future | 46.0000 | 46.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.70 | Call | Currency Future | 3,141.0000 | 3,154.0000 | 0.414 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 3,411.0000 | 3,399.0000 | (0.352) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.25 | Put | Currency Future | 1,455.0000 | 1,442.0000 | (0.893) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 3.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.00 | Put | Currency Future | 385.0000 | 368.0000 | (4.416) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.80 | Call | Currency Future | 1,055.0000 | 1,066.0000 | 1.043 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 949.0000 | 932.0000 | (1.791) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 3.20 | Call | Currency Future | 4,641.0000 | 4,654.0000 | 0.280 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.65 | Put | Currency Future | 3,810.0000 | 3,798.0000 | (0.315) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.70 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.75 | Call | Currency Future | 85.0000 | 80.0000 | (5.882) | 0 | 0 | 15,157 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.20 | Call | Currency Future | 693.0000 | 705.0000 | 1.732 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.65 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.70 | Put | Currency Future | 3,860.0000 | 3,848.0000 | (0.311) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.20 | Call | Currency Future | 1,646.0000 | 1,657.0000 | 0.668 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.45 | Put | Currency Future | 732.0000 | 714.0000 | (2.459) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.20 | Put | Currency Future | 51.0000 | 51.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.85 | Call | Currency Future | 76.0000 | 71.0000 | (6.579) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.65 | Put | Currency Future | 4,809.0000 | 4,797.0000 | (0.250) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.75 | Put | Currency Future | 4,909.0000 | 4,897.0000 | (0.244) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.20 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.45 | Call | Currency Future | 123.0000 | 118.0000 | (4.065) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 8.85 | Put | Currency Future | 1,085.0000 | 1,068.0000 | (1.567) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 2,666.0000 | 2,653.0000 | (0.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 2,274.0000 | 2,258.0000 | (0.704) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 2,323.0000 | 2,307.0000 | (0.689) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.75 | Put | Currency Future | 3,910.0000 | 3,898.0000 | (0.307) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.15 | Put | Currency Future | 4,310.0000 | 4,297.0000 | (0.302) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 41.0000 | 42.0000 | 2.439 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.65 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.70 | Put | Currency Future | 210.0000 | 200.0000 | (4.762) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.50 | Call | Currency Future | 468.0000 | 477.0000 | 1.923 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.70 | Put | Currency Future | 4,859.0000 | 4,847.0000 | (0.247) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.70 | Call | Currency Future | 351.0000 | 353.0000 | 0.570 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 13.65 | Put | Currency Future | 5,809.0000 | 5,797.0000 | (0.207) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.00 | Call | Currency Future | 868.0000 | 879.0000 | 1.267 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.70 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.65 | Call | Currency Future | 378.0000 | 382.0000 | 1.058 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.35 | Put | Currency Future | 80.0000 | 82.0000 | 2.500 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 3,162.0000 | 3,149.0000 | (0.411) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.20 | Put | Currency Future | 7,359.0000 | 7,347.0000 | (0.163) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 3.15 | Call | Currency Future | 4,691.0000 | 4,704.0000 | 0.277 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 3.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.15 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 4.65 | Call | Currency Future | 3,191.0000 | 3,204.0000 | 0.407 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 1,550.0000 | 1,538.0000 | (0.774) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.50 | Call | Currency Future | 1,350.0000 | 1,360.0000 | 0.741 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 15.15 | Put | Currency Future | 7,309.0000 | 7,297.0000 | (0.164) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.50 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 31.0000 | 28.0000 | (9.677) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.35 | Call | Currency Future | 571.0000 | 586.0000 | 2.627 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,790.0000 | 1,774.0000 | (0.894) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.85 | Put | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,886.0000 | 1,870.0000 | (0.848) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.30 | Put | Currency Future | 4,459.0000 | 4,447.0000 | (0.269) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.65 | Call | Currency Future | 1,202.0000 | 1,212.0000 | 0.832 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.85 | Call | Currency Future | 1,007.0000 | 1,017.0000 | 0.993 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.45 | Put | Currency Future | 4,609.0000 | 4,597.0000 | (0.260) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.70 | Put | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.35 | Call | Currency Future | 1,498.0000 | 1,509.0000 | 0.734 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/09/14 | 12.45 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.65 | Put | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.00 | Put | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.35 | Put | Currency Future | 4,509.0000 | 4,497.0000 | (0.266) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.45 | Put | Currency Future | 3,611.0000 | 3,598.0000 | (0.360) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.15 | Put | Currency Future | 44.0000 | 43.0000 | (2.273) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.35 | Put | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.80 | Put | Currency Future | 260.0000 | 246.0000 | (5.385) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.15 | Call | Currency Future | 735.0000 | 747.0000 | 1.633 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.40 | Put | Currency Future | 94.0000 | 95.0000 | 1.064 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.80 | Put | Currency Future | 3,960.0000 | 3,948.0000 | (0.303) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.70 | Call | Currency Future | 1,153.0000 | 1,163.0000 | 0.867 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.40 | Call | Currency Future | 535.0000 | 548.0000 | 2.430 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.80 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.30 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.80 | Put | Currency Future | 4,959.0000 | 4,947.0000 | (0.242) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.90 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.80 | Call | Currency Future | 302.0000 | 300.0000 | (0.662) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.90 | Call | Currency Future | 960.0000 | 970.0000 | 1.042 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.30 | Put | Currency Future | 69.0000 | 71.0000 | 2.899 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.45 | Call | Currency Future | 1,399.0000 | 1,410.0000 | 0.786 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.80 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 3,062.0000 | 3,050.0000 | (0.392) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.45 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.30 | Call | Currency Future | 611.0000 | 624.0000 | 2.128 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.45 | Put | Currency Future | 109.0000 | 109.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 7.45 | Call | Currency Future | 501.0000 | 512.0000 | 2.196 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.60 | Put | Currency Future | 3,760.0000 | 3,748.0000 | (0.319) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.95 | Call | Currency Future | 913.0000 | 924.0000 | 1.205 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.45 | Put | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 6.95 | Put | Currency Future | 22.0000 | 21.0000 | (4.545) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.60 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 11.75 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 1.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R | 2009/09/14 | 7.75 | Call | Currency Future | 325.0000 | 326.0000 | 0.308 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.50 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 7.50 | Put | Currency Future | 126.0000 | 124.0000 | (1.587) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 12.60 | Put | Currency Future | 4,759.0000 | 4,747.0000 | (0.252) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 7.75 | Put | Currency Future | 234.0000 | 222.0000 | (5.128) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.50 | Put | Currency Future | 3,661.0000 | 3,648.0000 | (0.355) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.25 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.25 | Call | Currency Future | 1,597.0000 | 1,608.0000 | 0.689 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 12.50 | Put | Currency Future | 4,659.0000 | 4,647.0000 | (0.258) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 12.25 | Put | Currency Future | 4,409.0000 | 4,397.0000 | (0.272) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.75 | Put | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 12.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.30 | Call | Currency Future | 1,547.0000 | 1,558.0000 | 0.711 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.75 | Call | Currency Future | 1,104.0000 | 1,114.0000 | 0.906 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 12.50 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.60 | Call | Currency Future | 1,251.0000 | 1,262.0000 | 0.879 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 6.60 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 7.10 | Call | Currency Future | 779.0000 | 790.0000 | 1.412 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 7.10 | Put | Currency Future | 37.0000 | 36.0000 | (2.703) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 8.10 | Call | Currency Future | 197.0000 | 192.0000 | (2.538) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 8.10 | Put | Currency Future | 455.0000 | 438.0000 | (3.736) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.85 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 8.85 | Put | Currency Future | 0.0000 | 1,068.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 8.85 | Call | Currency Future | 0.0000 | 71.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.85 | Put | Currency Future | 0.0000 | 3,998.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 5.85 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.90 | Put | Currency Future | 4,060.0000 | 4,048.0000 | (0.296) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 5.85 | Call | Currency Future | 0.0000 | 2,005.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 11.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 5.90 | Call | Currency Future | 1,944.0000 | 1,956.0000 | 0.617 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/09/14 | 5.90 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/12/14 | | | Currency Future | 7.9743 | 7.9860 | 0.147 | 8.0100 | 7.9500 | 33,326 |
| 01/07/2009 | \$ / R | 2009/12/14 | 9.50 | Call | Currency Future | 137.0000 | 134.0000 | (2.190) | 0 | 0 | 3,000 |
| 01/07/2009 | \$ / R | 2009/12/14 | 8.85 | Call | Currency Future | 216.0000 | 211.0000 | (2.315) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2009/12/14 | 10.05 | Call | Currency Future | 94.0000 | 95.0000 | 1.064 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 71.0000 | 69.0000 | (2.817) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 49.0000 | 47.0000 | (4.082) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 773.0000 | 756.0000 | (2.199) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 1,009.0000 | 993.0000 | (1.586) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 1,349.0000 | 1,333.0000 | (1.186) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 100.0000 | 102.0000 | 2.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,709.0000 | 3,699.0000 | (0.270) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 234.0000 | 229.0000 | (2.137) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 1,527.0000 | 1,511.0000 | (1.048) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 174.0000 | 169.0000 | (2.874) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 107.0000 | 108.0000 | 0.935 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 152.0000 | 147.0000 | (3.289) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 605.0000 | 601.0000 | (0.661) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,887.0000 | 4,875.0000 | (0.246) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 2,076.0000 | 2,066.0000 | (0.482) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 281.0000 | 265.0000 | (5.694) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 34.0000 | 35.0000 | 2.941 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 31.0000 | 33.0000 | 6.452 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 216.0000 | 211.0000 | (2.315) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.05 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 430.0000 | 415.0000 | (3.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 336.0000 | 331.0000 | (1.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 253.0000 | 248.0000 | (1.976) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 3,806.0000 | 3,797.0000 | (0.236) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 45.0000 | 43.0000 | (4.444) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 698.0000 | 682.0000 | (2.292) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,618.0000 | 1,602.0000 | (0.989) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 107.0000 | 108.0000 | 0.935 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,394.0000 | 4,384.0000 | (0.228) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 1,092.0000 | 1,075.0000 | (1.557) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.45 | Call | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 662.0000 | 645.0000 | (2.568) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 928.0000 | 912.0000 | (1.724) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,983.0000 | 1,972.0000 | (0.555) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 2,981.0000 | 2,968.0000 | (0.436) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 3,904.0000 | 3,895.0000 | (0.231) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.05 | Put | Currency Future | 5,085.0000 | 5,073.0000 | (0.236) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,093.0000 | 1,095.0000 | 0.183 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 297.0000 | 292.0000 | (1.684) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 336.0000 | 331.0000 | (1.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,983.0000 | 1,972.0000 | (0.555) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 55.0000 | 54.0000 | (1.818) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 5,432.0000 | 5,420.0000 | (0.221) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 28.0000 | 31.0000 | 10.714 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.05 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 455.0000 | 451.0000 | (0.879) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 225.0000 | 220.0000 | (2.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,689.0000 | 4,678.0000 | (0.235) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.30 | Call | Currency Future | 826.0000 | 823.0000 | (0.363) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 69.0000 | 59.0000 | (14.493) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 662.0000 | 645.0000 | (2.568) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 1,050.0000 | 1,034.0000 | (1.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,837.0000 | 4,826.0000 | (0.227) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.05 | Put | Currency Future | 6,079.0000 | 6,067.0000 | (0.197) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 285.0000 | 280.0000 | (1.754) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 263.0000 | 258.0000 | (1.901) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 52.0000 | 50.0000 | (3.846) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 492.0000 | 476.0000 | (3.252) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 735.0000 | 718.0000 | (2.313) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 3,078.0000 | 3,064.0000 | (0.455) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 63.0000 | 61.0000 | (3.175) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 32.0000 | 34.0000 | 6.250 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 5,830.0000 | 5,818.0000 | (0.206) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 88.0000 | 88.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 627.0000 | 610.0000 | (2.711) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 1,219.0000 | 1,203.0000 | (1.313) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 142.0000 | 138.0000 | (2.817) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 2,788.0000 | 2,775.0000 | (0.466) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 969.0000 | 952.0000 | (1.754) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 3,321.0000 | 3,307.0000 | (0.422) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,264.0000 | 2,252.0000 | (0.530) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 417.0000 | 412.0000 | (1.199) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 243.0000 | 238.0000 | (2.058) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.25 | Call | Currency Future | 861.0000 | 859.0000 | (0.232) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 297.0000 | 292.0000 | (1.684) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 889.0000 | 872.0000 | (1.912) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 193.0000 | 189.0000 | (2.073) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 48.0000 | 46.0000 | (4.167) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 3,758.0000 | 3,748.0000 | (0.266) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 253.0000 | 248.0000 | (1.976) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 811.0000 | 794.0000 | (2.096) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 773.0000 | 756.0000 | (2.199) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 157.0000 | 152.0000 | (3.185) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 111.0000 | 111.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 4,986.0000 | 4,974.0000 | (0.241) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.25 | Put | Currency Future | 137.0000 | 123.0000 | (10.219) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 1,482.0000 | 1,466.0000 | (1.080) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 2,170.0000 | 2,159.0000 | (0.507) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 80.0000 | 80.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 42.0000 | 41.0000 | (2.381) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 928.0000 | 912.0000 | (1.724) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 889.0000 | 872.0000 | (1.912) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 2,406.0000 | 2,394.0000 | (0.499) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 4,246.0000 | 4,237.0000 | (0.212) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 501.0000 | 497.0000 | (0.798) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 551.0000 | 547.0000 | (0.726) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 20.0000 | 23.0000 | 15.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 28.0000 | 31.0000 | 10.714 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 327.0000 | 311.0000 | (4.893) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 2,454.0000 | 2,441.0000 | (0.530) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 91.0000 | 92.0000 | 1.099 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 5,532.0000 | 5,519.0000 | (0.235) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.45 | Put | Currency Future | 4,492.0000 | 4,482.0000 | (0.223) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.25 | Call | Currency Future | 83.0000 | 82.0000 | (1.205) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 698.0000 | 682.0000 | (2.292) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 351.0000 | 346.0000 | (1.425) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 157.0000 | 152.0000 | (3.185) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,884.0000 | 2,871.0000 | (0.451) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 4,936.0000 | 4,925.0000 | (0.223) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 78.0000 | 77.0000 | (1.282) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.70 | Put | Currency Future | 5,731.0000 | 5,718.0000 | (0.227) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 435.0000 | 431.0000 | (0.920) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.30 | Put | Currency Future | 152.0000 | 137.0000 | (9.868) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 1,134.0000 | 1,118.0000 | (1.411) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 2,217.0000 | 2,206.0000 | (0.496) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 461.0000 | 445.0000 | (3.471) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 208.0000 | 204.0000 | (1.923) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 1,482.0000 | 1,466.0000 | (1.080) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,645.0000 | 2,631.0000 | (0.529) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 29.0000 | 32.0000 | 10.345 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 168.0000 | 163.0000 | (2.976) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 1,937.0000 | 1,925.0000 | (0.620) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 403.0000 | 387.0000 | (3.970) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,393.0000 | 1,377.0000 | (1.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.65 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.85 | Put | Currency Future | 377.0000 | 361.0000 | (4.244) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 309.0000 | 304.0000 | (1.618) | 0 | 0 | 247 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 323.0000 | 318.0000 | (1.548) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,618.0000 | 1,602.0000 | (0.989) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 477.0000 | 473.0000 | (0.839) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 142.0000 | 138.0000 | (2.817) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,887.0000 | 4,875.0000 | (0.246) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 2,836.0000 | 2,823.0000 | (0.458) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 180.0000 | 176.0000 | (2.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,344.0000 | 4,335.0000 | (0.207) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,306.0000 | 1,290.0000 | (1.225) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.90 | Call | Currency Future | 1,138.0000 | 1,140.0000 | 0.176 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 323.0000 | 318.0000 | (1.548) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 1,093 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 76.0000 | 74.0000 | (2.632) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 22.0000 | 26.0000 | 18.182 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 303.0000 | 288.0000 | (4.950) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 592.0000 | 575.0000 | (2.872) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,645.0000 | 2,631.0000 | (0.529) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 2,501.0000 | 2,488.0000 | (0.520) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 259.0000 | 244.0000 | (5.792) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 578.0000 | 574.0000 | (0.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.25 | Put | Currency Future | 2,359.0000 | 2,346.0000 | (0.551) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 366.0000 | 361.0000 | (1.366) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 9,626 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 1,176.0000 | 1,160.0000 | (1.361) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.90 | Put | Currency Future | 63.0000 | 54.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 104.0000 | 105.0000 | 0.962 | 0 | 0 | 11,094 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 201.0000 | 196.0000 | (2.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 4,148.0000 | 4,140.0000 | (0.193) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 578.0000 | 574.0000 | (0.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,394.0000 | 4,384.0000 | (0.228) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 1,572.0000 | 1,557.0000 | (0.954) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 65.0000 | 63.0000 | (3.077) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 69.0000 | 67.0000 | (2.899) | 0 | 0 | 9,530 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 123.0000 | 110.0000 | (10.569) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,093.0000 | 1,095.0000 | 0.183 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 147.0000 | 143.0000 | (2.721) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 168.0000 | 163.0000 | (2.976) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 61.0000 | 59.0000 | (3.279) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 3,223.0000 | 3,210.0000 | (0.403) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 4,295.0000 | 4,286.0000 | (0.210) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 3,904.0000 | 3,895.0000 | (0.231) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 898.0000 | 896.0000 | (0.223) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 69.0000 | 59.0000 | (14.493) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 2,029.0000 | 2,019.0000 | (0.493) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 1,708.0000 | 1,693.0000 | (0.878) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 303.0000 | 288.0000 | (4.950) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.85 | Put | Currency Future | 58.0000 | 49.0000 | (15.517) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 69.0000 | 67.0000 | (2.899) | 0 | 0 | 174 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 2,740.0000 | 2,727.0000 | (0.474) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 91.0000 | 92.0000 | 1.099 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,709.0000 | 3,699.0000 | (0.270) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 53.0000 | 45.0000 | (15.094) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 5,036.0000 | 5,024.0000 | (0.238) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 243.0000 | 238.0000 | (2.058) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 132.0000 | 129.0000 | (2.273) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,264.0000 | 2,252.0000 | (0.530) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 525.0000 | 508.0000 | (3.238) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 1,228.0000 | 1,231.0000 | 0.244 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.40 | Call | Currency Future | 758.0000 | 755.0000 | (0.396) | 0 | 0 | 13,513 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,393.0000 | 1,377.0000 | (1.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 399.0000 | 394.0000 | (1.253) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 634.0000 | 630.0000 | (0.631) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 592.0000 | 575.0000 | (2.872) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.85 | Call | Currency Future | 1,182.0000 | 1,185.0000 | 0.254 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 1,696.0000 | 1,705.0000 | 0.531 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 1,134.0000 | 1,118.0000 | (1.411) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 3,855.0000 | 3,846.0000 | (0.233) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 366.0000 | 361.0000 | (1.366) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 34.0000 | 29.0000 | (14.706) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.30 | Put | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 208.0000 | 204.0000 | (1.923) | 0 | 0 | 13,513 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 3,126.0000 | 3,113.0000 | (0.416) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 417.0000 | 412.0000 | (1.199) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 7.80 | Call | Currency Future | 526.0000 | 521.0000 | (0.951) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.40 | Put | Currency Future | 184.0000 | 169.0000 | (8.152) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 88.0000 | 88.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,884.0000 | 2,871.0000 | (0.451) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 5,582.0000 | 5,569.0000 | (0.233) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.55 | Call | Currency Future | 1,459.0000 | 1,465.0000 | 0.411 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.80 | Put | Currency Future | 351.0000 | 335.0000 | (4.558) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 849.0000 | 833.0000 | (1.885) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 1,092.0000 | 1,075.0000 | (1.557) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 492.0000 | 476.0000 | (3.252) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.55 | Put | Currency Future | 7,577.0000 | 7,565.0000 | (0.158) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 274.0000 | 269.0000 | (1.825) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 969.0000 | 952.0000 | (1.754) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.35 | Call | Currency Future | 791.0000 | 789.0000 | (0.253) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 2,549.0000 | 2,536.0000 | (0.510) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 2,217.0000 | 2,206.0000 | (0.496) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 1,438.0000 | 1,422.0000 | (1.113) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 21.0000 | 24.0000 | 14.286 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.05 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 263.0000 | 258.0000 | (1.901) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.35 | Put | Currency Future | 167.0000 | 153.0000 | (8.383) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 74.0000 | 72.0000 | (2.703) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 50.0000 | 49.0000 | (2.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 34.0000 | 35.0000 | 2.941 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,612.0000 | 3,601.0000 | (0.305) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.00 | Put | Currency Future | 6,030.0000 | 6,017.0000 | (0.216) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,383.0000 | 5,370.0000 | (0.242) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 3,176.0000 | 3,188.0000 | 0.378 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 2,311.0000 | 2,299.0000 | (0.519) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 3,126.0000 | 3,113.0000 | (0.416) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 37.0000 | 37.0000 | - | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.05 | Call | Currency Future | 2,927.0000 | 2,939.0000 | 0.410 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 85.0000 | 85.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 50.0000 | 49.0000 | (2.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 3,029.0000 | 3,016.0000 | (0.429) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.55 | Call | Currency Future | 4,424.0000 | 4,436.0000 | 0.271 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 97.0000 | 98.0000 | 1.031 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 162.0000 | 158.0000 | (2.469) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 4,197.0000 | 4,188.0000 | (0.214) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 558.0000 | 542.0000 | (2.867) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.35 | Put | Currency Future | 7,377.0000 | 7,366.0000 | (0.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.30 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.65 | Put | Currency Future | 5,681.0000 | 5,668.0000 | (0.229) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.30 | Put | Currency Future | 7,327.0000 | 7,316.0000 | (0.150) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 2,123.0000 | 2,112.0000 | (0.518) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 382.0000 | 378.0000 | (1.047) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.35 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.00 | Call | Currency Future | 1,986.0000 | 1,997.0000 | 0.554 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 2,692.0000 | 2,679.0000 | (0.483) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.85 | Call | Currency Future | 2,134.0000 | 2,144.0000 | 0.469 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 327.0000 | 311.0000 | (4.893) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,689.0000 | 4,678.0000 | (0.235) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.85 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 2,597.0000 | 2,583.0000 | (0.539) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 5,135.0000 | 5,123.0000 | (0.234) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 54.0000 | 52.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.45 | Put | Currency Future | 5,482.0000 | 5,470.0000 | (0.219) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 1,890.0000 | 1,878.0000 | (0.635) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 551.0000 | 547.0000 | (0.726) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.00 | Call | Currency Future | 2,977.0000 | 2,988.0000 | 0.369 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,837.0000 | 4,826.0000 | (0.227) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.75 | Call | Currency Future | 115.0000 | 114.0000 | (0.870) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 5,234.0000 | 5,222.0000 | (0.229) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.50 | Put | Currency Future | 1,663.0000 | 1,648.0000 | (0.902) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,953.0000 | 3,945.0000 | (0.202) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,383.0000 | 5,370.0000 | (0.242) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 67.0000 | 65.0000 | (2.985) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 4,050.0000 | 4,042.0000 | (0.198) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 455.0000 | 451.0000 | (0.879) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.85 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.25 | Call | Currency Future | 2,728.0000 | 2,740.0000 | 0.440 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 4,739.0000 | 4,727.0000 | (0.253) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 849.0000 | 833.0000 | (1.885) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.25 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.30 | Call | Currency Future | 4,674.0000 | 4,686.0000 | 0.257 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 24.0000 | 28.0000 | 16.667 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 274.0000 | 269.0000 | (1.825) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,953.0000 | 3,945.0000 | (0.202) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.85 | Call | Currency Future | 3,127.0000 | 3,138.0000 | 0.352 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.25 | Call | Currency Future | 3,725.0000 | 3,737.0000 | 0.322 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.15 | Put | Currency Future | 7,177.0000 | 7,166.0000 | (0.153) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.00 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.50 | Call | Currency Future | 38.0000 | 38.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 430.0000 | 415.0000 | (3.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.40 | Put | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,369.0000 | 3,356.0000 | (0.386) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.90 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.25 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.65 | Put | Currency Future | 41.0000 | 35.0000 | (14.634) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 44.0000 | 42.0000 | (4.545) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 14.90 | Put | Currency Future | 6,927.0000 | 6,916.0000 | (0.159) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.25 | Put | Currency Future | 20.0000 | 17.0000 | (15.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 3,175.0000 | 3,161.0000 | (0.441) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 5,284.0000 | 5,271.0000 | (0.246) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.25 | Call | Currency Future | 1,744.0000 | 1,753.0000 | 0.516 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 46.0000 | 45.0000 | (2.174) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.15 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.35 | Call | Currency Future | 3,625.0000 | 3,637.0000 | 0.331 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 3,272.0000 | 3,259.0000 | (0.397) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.65 | Call | Currency Future | 1,365.0000 | 1,371.0000 | 0.440 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 19.0000 | 21.0000 | 10.526 | 0 | 0 | 10,100 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.65 | Call | Currency Future | 2,331.0000 | 2,342.0000 | 0.472 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 3,661.0000 | 3,650.0000 | (0.300) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.00 | Call | Currency Future | 1,052.0000 | 1,053.0000 | 0.095 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.65 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 35.0000 | 36.0000 | 2.857 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.60 | Put | Currency Future | 6,628.0000 | 6,616.0000 | (0.181) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.00 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.65 | Call | Currency Future | 3,326.0000 | 3,337.0000 | 0.331 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,344.0000 | 4,335.0000 | (0.207) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.65 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 3,564.0000 | 3,552.0000 | (0.337) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,369.0000 | 3,356.0000 | (0.386) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 3,418.0000 | 3,405.0000 | (0.380) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 4,443.0000 | 4,433.0000 | (0.225) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 303.0000 | 288.0000 | (4.950) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 180.0000 | 176.0000 | (2.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 44.0000 | 42.0000 | (4.545) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.60 | Call | Currency Future | 1,412.0000 | 1,418.0000 | 0.425 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 1,050.0000 | 1,034.0000 | (1.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 578.0000 | 574.0000 | (0.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.60 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 225.0000 | 220.0000 | (2.222) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.60 | Call | Currency Future | 2,381.0000 | 2,392.0000 | 0.462 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 4,640.0000 | 4,629.0000 | (0.237) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 4.60 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 29.0000 | 32.0000 | 10.345 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 4,591.0000 | 4,580.0000 | (0.240) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.60 | Call | Currency Future | 3,376.0000 | 3,387.0000 | 0.326 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.00 | Put | Currency Future | 78.0000 | 67.0000 | (14.103) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.35 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 3,855.0000 | 3,846.0000 | (0.233) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.60 | Put | Currency Future | 38.0000 | 32.0000 | (15.789) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.35 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 5,135.0000 | 5,123.0000 | (0.234) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 4,001.0000 | 3,994.0000 | (0.175) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.10 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 4,541.0000 | 4,531.0000 | (0.220) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.10 | Put | Currency Future | 7,127.0000 | 7,116.0000 | (0.154) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 2,183.0000 | 2,194.0000 | 0.504 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 5,781.0000 | 5,768.0000 | (0.225) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 5,631.0000 | 5,619.0000 | (0.213) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 5,930.0000 | 5,917.0000 | (0.219) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 3,467.0000 | 3,454.0000 | (0.375) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.40 | Call | Currency Future | 1,600.0000 | 1,608.0000 | 0.500 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.40 | Call | Currency Future | 2,579.0000 | 2,590.0000 | 0.427 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 201.0000 | 196.0000 | (2.488) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.40 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 1,176.0000 | 1,160.0000 | (1.361) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 4,148.0000 | 4,140.0000 | (0.193) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.85 | Call | Currency Future | 57.0000 | 55.0000 | (3.509) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 22.0000 | 26.0000 | 18.182 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.75 | Put | Currency Future | 6,778.0000 | 6,766.0000 | (0.177) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 10.85 | Put | Currency Future | 2,933.0000 | 2,919.0000 | (0.477) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.35 | Call | Currency Future | 2,629.0000 | 2,640.0000 | 0.418 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 1,844.0000 | 1,832.0000 | (0.651) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.75 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.55 | Put | Currency Future | 239.0000 | 223.0000 | (6.695) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 37.0000 | 37.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 119.0000 | 118.0000 | (0.840) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.30 | Call | Currency Future | 3,675.0000 | 3,687.0000 | 0.327 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.55 | Call | Currency Future | 663.0000 | 659.0000 | (0.603) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.85 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 5,333.0000 | 5,321.0000 | (0.225) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.30 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.35 | Put | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 1,753.0000 | 1,739.0000 | (0.799) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.90 | Call | Currency Future | 2,085.0000 | 2,095.0000 | 0.480 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.35 | Call | Currency Future | 1,648.0000 | 1,657.0000 | 0.546 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,306.0000 | 1,290.0000 | (1.225) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.90 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 2,311.0000 | 2,299.0000 | (0.519) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.85 | Put | Currency Future | 6,877.0000 | 6,866.0000 | (0.160) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 85.0000 | 85.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.90 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 127.0000 | 125.0000 | (1.575) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.90 | Call | Currency Future | 3,077.0000 | 3,088.0000 | 0.357 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,612.0000 | 3,601.0000 | (0.305) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.40 | Put | Currency Future | 7,427.0000 | 7,416.0000 | (0.148) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.80 | Put | Currency Future | 6,828.0000 | 6,816.0000 | (0.176) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.40 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.30 | Call | Currency Future | 2,679.0000 | 2,690.0000 | 0.411 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.30 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.80 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.45 | Call | Currency Future | 3,526.0000 | 3,537.0000 | 0.312 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.45 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.95 | Put | Currency Future | 6,977.0000 | 6,966.0000 | (0.158) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2009/12/14 | 15.25 | Put | Currency Future | 7,277.0000 | 7,266.0000 | (0.151) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.45 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 15.25 | Call | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.95 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.75 | Put | Currency Future | 49.0000 | 42.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 2,076.0000 | 2,066.0000 | (0.482) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.75 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.40 | Call | Currency Future | 3,575.0000 | 3,587.0000 | 0.336 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.75 | Call | Currency Future | 2,233.0000 | 2,243.0000 | 0.448 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.40 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.75 | Call | Currency Future | 1,273.0000 | 1,278.0000 | 0.393 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.45 | Call | Currency Future | 2,530.0000 | 2,541.0000 | 0.435 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.75 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 100.0000 | 102.0000 | 2.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.45 | Call | Currency Future | 725.0000 | 722.0000 | (0.414) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.45 | Call | Currency Future | 1,553.0000 | 1,561.0000 | 0.515 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.45 | Put | Currency Future | 201.0000 | 186.0000 | (7.463) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.45 | Put | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.75 | Call | Currency Future | 3,226.0000 | 3,238.0000 | 0.372 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.95 | Put | Currency Future | 0.0000 | 10.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.45 | Call | Currency Future | 0.0000 | 39.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.45 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 11.45 | Put | Currency Future | 0.0000 | 3,503.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.05 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.05 | Call | Currency Future | 1,012.0000 | 1,013.0000 | 0.099 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 7.05 | Put | Currency Future | 88.0000 | 77.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 6.05 | Call | Currency Future | 1,938.0000 | 1,948.0000 | 0.516 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.05 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.05 | Call | Currency Future | 3,925.0000 | 3,936.0000 | 0.280 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.95 | Call | Currency Future | 0.0000 | 4,036.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 3.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 14.55 | Put | Currency Future | 6,578.0000 | 6,566.0000 | (0.182) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.95 | Call | Currency Future | 0.0000 | 3,038.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 4.95 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2009/12/14 | 5.95 | Call | Currency Future | 0.0000 | 2,046.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R | 2009/12/14 | 14.45 | Put | Currency Future | 0.0000 | 6,466.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | | | Currency Future | 8.1083 | 8.1203 | 0.148 | 8.1500 | 8.1100 | 64 |
| 01/07/2009 | \$ / R | 2010/03/15 | 8.10 | Call | Currency Future | 573.0000 | 567.0000 | (1.047) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 8.60 | Call | Currency Future | 414.0000 | 407.0000 | (1.691) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 119.0000 | 118.0000 | (0.840) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 10.25 | Call | Currency Future | 164.0000 | 165.0000 | 0.610 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.65 | Put | Currency Future | 331.0000 | 314.0000 | (5.136) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 8.20 | Put | Currency Future | 628.0000 | 610.0000 | (2.866) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.65 | Call | Currency Future | 85.0000 | 84.0000 | (1.176) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 13.45 | Call | Currency Future | 32.0000 | 38.0000 | 18.750 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,771.0000 | 3,759.0000 | (0.318) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 260.0000 | 253.0000 | (2.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 2,583.0000 | 2,570.0000 | (0.503) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.65 | Put | Currency Future | 3,626.0000 | 3,614.0000 | (0.331) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 5,373.0000 | 5,367.0000 | (0.112) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 79.0000 | 79.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.90 | Call | Currency Future | 198.0000 | 196.0000 | (1.010) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 3,147.0000 | 3,135.0000 | (0.381) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.45 | Call | Currency Future | 92.0000 | 92.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 3,290.0000 | 3,278.0000 | (0.365) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 253.0000 | 247.0000 | (2.372) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 8.20 | Call | Currency Future | 536.0000 | 530.0000 | (1.119) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 1,551.0000 | 1,533.0000 | (1.161) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.90 | Put | Currency Future | 1,989.0000 | 1,976.0000 | (0.654) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 122.0000 | 121.0000 | (0.820) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.45 | Put | Currency Future | 3,434.0000 | 3,422.0000 | (0.349) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 75.0000 | 76.0000 | 1.333 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 8.60 | Put | Currency Future | 906.0000 | 887.0000 | (2.097) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 2,034.0000 | 2,021.0000 | (0.639) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 81.0000 | 81.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 99.0000 | 98.0000 | (1.010) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,726.0000 | 1,708.0000 | (1.043) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 192.0000 | 192.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 1,424.0000 | 1,405.0000 | (1.334) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 3,867.0000 | 3,856.0000 | (0.284) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 13.65 | Put | Currency Future | 5,569.0000 | 5,564.0000 | (0.090) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.50 | Put | Currency Future | 833.0000 | 814.0000 | (2.281) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.35 | Put | Currency Future | 728.0000 | 709.0000 | (2.610) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 2,864.0000 | 2,851.0000 | (0.454) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 14.00 | Put | Currency Future | 5,913.0000 | 5,910.0000 | (0.051) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.00 | Put | Currency Future | 507.0000 | 490.0000 | (3.353) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.50 | Call | Currency Future | 441.0000 | 435.0000 | (1.361) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 106.0000 | 105.0000 | (0.943) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,386.0000 | 3,374.0000 | (0.354) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.00 | Call | Currency Future | 616.0000 | 610.0000 | (0.974) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 94.0000 | 94.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.25 | Call | Currency Future | 282.0000 | 275.0000 | (2.482) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 1,466.0000 | 1,447.0000 | (1.296) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.50 | Call | Currency Future | 90.0000 | 90.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 97.0000 | 96.0000 | (1.031) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.35 | Call | Currency Future | 486.0000 | 480.0000 | (1.235) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.50 | Put | Currency Future | 3,482.0000 | 3,470.0000 | (0.345) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,338.0000 | 3,326.0000 | (0.359) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 14.00 | Call | Currency Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.65 | Call | Currency Future | 28.0000 | 35.0000 | 25.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.40 | Put | Currency Future | 762.0000 | 744.0000 | (2.362) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.90 | Put | Currency Future | 1,136.0000 | 1,118.0000 | (1.585) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.75 | Put | Currency Future | 3,722.0000 | 3,711.0000 | (0.296) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 122.0000 | 121.0000 | (0.820) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,901.0000 | 1,886.0000 | (0.789) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.15 | Put | Currency Future | 596.0000 | 578.0000 | (3.020) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 3,052.0000 | 3,040.0000 | (0.393) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 1,509.0000 | 1,490.0000 | (1.259) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 209.0000 | 206.0000 | (1.435) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.70 | Put | Currency Future | 4,644.0000 | 4,632.0000 | (0.258) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.25 | Call | Currency Future | 65.0000 | 66.0000 | 1.538 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 173.0000 | 174.0000 | 0.578 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 267.0000 | 260.0000 | (2.622) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.50 | Put | Currency Future | 4,450.0000 | 4,438.0000 | (0.270) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.10 | Put | Currency Future | 565.0000 | 547.0000 | (3.186) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 142.0000 | 141.0000 | (0.704) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 3,100.0000 | 3,087.0000 | (0.419) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 37.0000 | 42.0000 | 13.514 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.40 | Put | Currency Future | 2,444.0000 | 2,432.0000 | (0.491) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 209.0000 | 206.0000 | (1.435) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.40 | Call | Currency Future | 470.0000 | 464.0000 | (1.277) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.30 | Call | Currency Future | 63.0000 | 64.0000 | 1.587 | 0 | 0 | 28,058 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 274.0000 | 268.0000 | (2.190) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 2,215.0000 | 2,204.0000 | (0.497) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 2,864.0000 | 2,851.0000 | (0.454) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.00 | Call | Currency Future | 43.0000 | 46.0000 | 6.977 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.25 | Put | Currency Future | 4,206.0000 | 4,195.0000 | (0.262) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.55 | Call | Currency Future | 427.0000 | 421.0000 | (1.405) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 2,537.0000 | 2,524.0000 | (0.512) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 5,471.0000 | 5,466.0000 | (0.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.00 | Put | Currency Future | 4,935.0000 | 4,926.0000 | (0.182) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.55 | Call | Currency Future | 847.0000 | 841.0000 | (0.708) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.75 | Put | Currency Future | 1,019.0000 | 1,000.0000 | (1.865) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.50 | Call | Currency Future | 145.0000 | 144.0000 | (0.690) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 29.0000 | 36.0000 | 24.138 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 3,819.0000 | 3,808.0000 | (0.288) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.40 | Call | Currency Future | 152.0000 | 152.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 178.0000 | 179.0000 | 0.562 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 267.0000 | 260.0000 | (2.622) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.30 | Put | Currency Future | 4,255.0000 | 4,244.0000 | (0.259) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.75 | Call | Currency Future | 377.0000 | 371.0000 | (1.592) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 2,352.0000 | 2,340.0000 | (0.510) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 173.0000 | 174.0000 | 0.578 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.95 | Call | Currency Future | 74.0000 | 75.0000 | 1.351 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.15 | Put | Currency Future | 5,080.0000 | 5,073.0000 | (0.138) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 2,169.0000 | 2,159.0000 | (0.461) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 1,509.0000 | 1,490.0000 | (1.259) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.30 | Put | Currency Future | 694.0000 | 675.0000 | (2.738) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.55 | Put | Currency Future | 869.0000 | 850.0000 | (2.186) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.15 | Call | Currency Future | 298.0000 | 291.0000 | (2.349) | 0 | 0 | 17,948 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.90 | Call | Currency Future | 345.0000 | 338.0000 | (2.029) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.55 | Call | Currency Future | 240.0000 | 234.0000 | (2.500) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 182.0000 | 183.0000 | 0.549 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 3,915.0000 | 3,905.0000 | (0.255) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.15 | Call | Currency Future | 39.0000 | 43.0000 | 10.256 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.65 | Call | Currency Future | 790.0000 | 784.0000 | (0.759) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.55 | Put | Currency Future | 288.0000 | 271.0000 | (5.903) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.30 | Call | Currency Future | 502.0000 | 496.0000 | (1.195) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.15 | Put | Currency Future | 1,340.0000 | 1,321.0000 | (1.418) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 71.0000 | 72.0000 | 1.408 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,901.0000 | 1,886.0000 | (0.789) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 2,260.0000 | 2,249.0000 | (0.487) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 203.0000 | 201.0000 | (0.985) | 0 | 0 | 28,058 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.40 | Call | Currency Future | 61.0000 | 61.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 169.0000 | 169.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.15 | Call | Currency Future | 2,967.0000 | 2,978.0000 | 0.371 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 1,595.0000 | 1,576.0000 | (1.191) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.00 | Put | Currency Future | 1,217.0000 | 1,198.0000 | (1.561) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.40 | Put | Currency Future | 4,352.0000 | 4,341.0000 | (0.253) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.15 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.05 | Call | Currency Future | 316.0000 | 309.0000 | (2.215) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.30 | Call | Currency Future | 160.0000 | 160.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 2,215.0000 | 2,204.0000 | (0.497) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.30 | Put | Currency Future | 5,227.0000 | 5,220.0000 | (0.134) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 14.15 | Put | Currency Future | 6,061.0000 | 6,057.0000 | (0.066) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.50 | Call | Currency Future | 876.0000 | 871.0000 | (0.571) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.65 | Call | Currency Future | 1,524.0000 | 1,529.0000 | 0.328 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 335.0000 | 328.0000 | (2.090) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.65 | Call | Currency Future | 227.0000 | 222.0000 | (2.203) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 116.0000 | 115.0000 | (0.862) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.05 | Put | Currency Future | 4,012.0000 | 4,002.0000 | (0.249) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.50 | Put | Currency Future | 268.0000 | 251.0000 | (6.343) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.65 | Put | Currency Future | 65.0000 | 59.0000 | (9.231) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 1,945.0000 | 1,931.0000 | (0.720) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,769.0000 | 1,752.0000 | (0.961) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 2,958.0000 | 2,945.0000 | (0.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 14.15 | Call | Currency Future | 20.0000 | 28.0000 | 40.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.65 | Call | Currency Future | 54.0000 | 54.0000 | - | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 9.00 | Call | Currency Future | 325.0000 | 318.0000 | (2.154) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.90 | Put | Currency Future | 453.0000 | 435.0000 | (3.974) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.45 | Call | Currency Future | 253.0000 | 247.0000 | (2.372) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 3,052.0000 | 3,040.0000 | (0.393) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.90 | Call | Currency Future | 662.0000 | 656.0000 | (0.906) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 15.65 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 1,176.0000 | 1,158.0000 | (1.531) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 182.0000 | 183.0000 | 0.549 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 111.0000 | 110.0000 | (0.901) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.30 | Call | Currency Future | 35.0000 | 40.0000 | 14.286 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.35 | Put | Currency Future | 5,275.0000 | 5,269.0000 | (0.114) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.65 | Put | Currency Future | 4,596.0000 | 4,584.0000 | (0.261) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 111.0000 | 110.0000 | (0.901) | 0 | 0 | 17,948 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,769.0000 | 1,752.0000 | (0.961) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.55 | Call | Currency Future | 88.0000 | 88.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 274.0000 | 268.0000 | (2.190) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 106.0000 | 105.0000 | (0.943) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 221.0000 | 217.0000 | (1.810) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 15.65 | Put | Currency Future | 7,549.0000 | 7,537.0000 | (0.159) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.55 | Put | Currency Future | 1,682.0000 | 1,664.0000 | (1.070) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 2,124.0000 | 2,113.0000 | (0.518) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.55 | Put | Currency Future | 3,530.0000 | 3,518.0000 | (0.340) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.60 | Put | Currency Future | 5,520.0000 | 5,515.0000 | (0.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,813.0000 | 1,796.0000 | (0.938) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,298.0000 | 1,280.0000 | (1.387) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.60 | Call | Currency Future | 28.0000 | 35.0000 | 25.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 138.0000 | 137.0000 | (0.725) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 87.0000 | 86.0000 | (1.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 307.0000 | 300.0000 | (2.280) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 1,466.0000 | 1,447.0000 | (1.296) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,386.0000 | 3,374.0000 | (0.354) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.50 | Call | Currency Future | 58.0000 | 58.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 1,857.0000 | 1,841.0000 | (0.862) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 94.0000 | 94.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.65 | Call | Currency Future | 227.0000 | 222.0000 | (2.203) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 125.0000 | 124.0000 | (0.800) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 215.0000 | 211.0000 | (1.860) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 1,381.0000 | 1,363.0000 | (1.303) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.50 | Call | Currency Future | 30.0000 | 37.0000 | 23.333 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 2,676.0000 | 2,663.0000 | (0.486) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 62.0000 | 62.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.60 | Call | Currency Future | 234.0000 | 228.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 2,630.0000 | 2,617.0000 | (0.494) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 2,817.0000 | 2,804.0000 | (0.461) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 3,578.0000 | 3,566.0000 | (0.335) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 290.0000 | 283.0000 | (2.414) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.35 | Call | Currency Future | 34.0000 | 39.0000 | 14.706 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 178.0000 | 179.0000 | 0.562 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 1,058.0000 | 1,039.0000 | (1.796) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.15 | Put | Currency Future | 3,147.0000 | 3,135.0000 | (0.381) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.80 | Call | Currency Future | 366.0000 | 359.0000 | (1.913) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 2,911.0000 | 2,898.0000 | (0.447) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.05 | Put | Currency Future | 1,257.0000 | 1,239.0000 | (1.432) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 2,169.0000 | 2,159.0000 | (0.461) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 138.0000 | 137.0000 | (0.725) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 108.0000 | 107.0000 | (0.926) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 1,176.0000 | 1,158.0000 | (1.531) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 4,304.0000 | 4,292.0000 | (0.279) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.45 | Put | Currency Future | 797.0000 | 779.0000 | (2.258) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 33.0000 | 39.0000 | 18.182 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.50 | Put | Currency Future | 5,422.0000 | 5,417.0000 | (0.092) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 142.0000 | 141.0000 | (0.704) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.05 | Call | Currency Future | 594.0000 | 588.0000 | (1.010) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.45 | Call | Currency Future | 455.0000 | 449.0000 | (1.319) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 3,100.0000 | 3,087.0000 | (0.419) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 335.0000 | 328.0000 | (2.090) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 3.65 | Call | Currency Future | 4,459.0000 | 4,471.0000 | 0.269 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.85 | Put | Currency Future | 1,097.0000 | 1,078.0000 | (1.732) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 108.0000 | 107.0000 | (0.926) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 99.0000 | 98.0000 | (1.010) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 135.0000 | 134.0000 | (0.741) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 10.45 | Put | Currency Future | 2,490.0000 | 2,478.0000 | (0.482) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 3,290.0000 | 3,278.0000 | (0.365) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.40 | Put | Currency Future | 5,324.0000 | 5,318.0000 | (0.113) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.25 | Put | Currency Future | 5,178.0000 | 5,171.0000 | (0.135) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.95 | Put | Currency Future | 480.0000 | 462.0000 | (3.750) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.05 | Put | Currency Future | 536.0000 | 518.0000 | (3.358) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.85 | Call | Currency Future | 355.0000 | 348.0000 | (1.972) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.80 | Put | Currency Future | 5,717.0000 | 5,712.0000 | (0.087) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.25 | Call | Currency Future | 36.0000 | 41.0000 | 13.889 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.95 | Call | Currency Future | 638.0000 | 632.0000 | (0.940) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 203.0000 | 201.0000 | (0.985) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 2,817.0000 | 2,804.0000 | (0.461) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.80 | Call | Currency Future | 25.0000 | 33.0000 | 32.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.65 | Put | Currency Future | 2,676.0000 | 2,663.0000 | (0.486) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.00 | Put | Currency Future | 2,079.0000 | 2,067.0000 | (0.577) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 1,945.0000 | 1,931.0000 | (0.720) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.60 | Put | Currency Future | 309.0000 | 292.0000 | (5.502) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.45 | Call | Currency Future | 149.0000 | 148.0000 | (0.671) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.00 | Put | Currency Future | 3,005.0000 | 2,992.0000 | (0.433) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.15 | Call | Currency Future | 554.0000 | 548.0000 | (1.083) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.00 | Call | Currency Future | 113.0000 | 113.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 2,583.0000 | 2,570.0000 | (0.503) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.90 | Put | Currency Future | 4,838.0000 | 4,828.0000 | (0.207) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.45 | Put | Currency Future | 4,401.0000 | 4,389.0000 | (0.273) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 125.0000 | 124.0000 | (0.800) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 135.0000 | 134.0000 | (0.741) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.45 | Call | Currency Future | 60.0000 | 59.0000 | (1.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.25 | Put | Currency Future | 3,243.0000 | 3,230.0000 | (0.401) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 119.0000 | 118.0000 | (0.840) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.60 | Call | Currency Future | 818.0000 | 812.0000 | (0.733) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.70 | Put | Currency Future | 981.0000 | 962.0000 | (1.937) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.25 | Call | Currency Future | 101.0000 | 100.0000 | (0.990) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.85 | Call | Currency Future | 47.0000 | 49.0000 | 4.255 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 8.70 | Call | Currency Future | 389.0000 | 382.0000 | (1.799) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.00 | Call | Currency Future | 187.0000 | 187.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 52.0000 | 53.0000 | 1.923 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 2,911.0000 | 2,898.0000 | (0.447) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.85 | Put | Currency Future | 4,789.0000 | 4,779.0000 | (0.209) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.05 | Call | Currency Future | 1,185.0000 | 1,184.0000 | (0.084) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 97.0000 | 96.0000 | (1.031) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 169.0000 | 169.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.05 | Put | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 2,034.0000 | 2,021.0000 | (0.639) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,338.0000 | 3,326.0000 | (0.359) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.50 | Put | Currency Future | 1,638.0000 | 1,620.0000 | (1.099) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.05 | Call | Currency Future | 2,079.0000 | 2,090.0000 | 0.529 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 192.0000 | 192.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 131.0000 | 130.0000 | (0.763) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 246.0000 | 240.0000 | (2.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.95 | Put | Currency Future | 4,886.0000 | 4,877.0000 | (0.184) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.05 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.95 | Put | Currency Future | 108.0000 | 97.0000 | (10.185) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 2,723.0000 | 2,710.0000 | (0.477) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.05 | Call | Currency Future | 3,066.0000 | 3,078.0000 | 0.391 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.95 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.75 | Call | Currency Future | 128.0000 | 127.0000 | (0.781) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 77.0000 | 78.0000 | 1.299 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.05 | Put | Currency Future | 127.0000 | 114.0000 | (10.236) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.75 | Put | Currency Future | 2,770.0000 | 2,757.0000 | (0.469) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 3,424.0000 | 3,412.0000 | (0.350) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 5,129.0000 | 5,122.0000 | (0.136) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 156.0000 | 156.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 4,304.0000 | 4,292.0000 | (0.279) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 2,630.0000 | 2,617.0000 | (0.494) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 2,398.0000 | 2,386.0000 | (0.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.95 | Call | Currency Future | 44.0000 | 47.0000 | 6.818 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 1,595.0000 | 1,576.0000 | (1.191) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.95 | Call | Currency Future | 3,165.0000 | 3,177.0000 | 0.379 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 156.0000 | 156.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 2,398.0000 | 2,386.0000 | (0.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.95 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.20 | Call | Currency Future | 103.0000 | 103.0000 | - | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 93.0000 | 92.0000 | (1.075) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 2,306.0000 | 2,295.0000 | (0.477) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 221.0000 | 217.0000 | (1.810) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 2,260.0000 | 2,249.0000 | (0.487) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 62.0000 | 62.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.95 | Call | Currency Future | 2,178.0000 | 2,188.0000 | 0.459 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.60 | Put | Currency Future | 1,726.0000 | 1,708.0000 | (1.043) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.20 | Put | Currency Future | 3,195.0000 | 3,182.0000 | (0.407) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.55 | Call | Currency Future | 57.0000 | 57.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.70 | Put | Currency Future | 71.0000 | 64.0000 | (9.859) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.95 | Call | Currency Future | 1,267.0000 | 1,267.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.60 | Call | Currency Future | 234.0000 | 228.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 4,499.0000 | 4,486.0000 | (0.289) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,813.0000 | 1,796.0000 | (0.938) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 2,352.0000 | 2,340.0000 | (0.510) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.70 | Call | Currency Future | 1,480.0000 | 1,484.0000 | 0.270 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.00 | Call | Currency Future | 72.0000 | 73.0000 | 1.389 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.90 | Call | Currency Future | 46.0000 | 48.0000 | 4.348 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.70 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 77.0000 | 78.0000 | 1.299 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.30 | Call | Currency Future | 160.0000 | 160.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.70 | Call | Currency Future | 2,424.0000 | 2,434.0000 | 0.413 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.00 | Put | Currency Future | 3,964.0000 | 3,953.0000 | (0.277) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.60 | Put | Currency Future | 60.0000 | 54.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.35 | Call | Currency Future | 3,761.0000 | 3,773.0000 | 0.319 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.70 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.95 | Call | Currency Future | 22.0000 | 31.0000 | 40.909 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 3.40 | Call | Currency Future | 4,708.0000 | 4,720.0000 | 0.255 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.70 | Call | Currency Future | 762.0000 | 757.0000 | (0.656) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 1,381.0000 | 1,363.0000 | (1.303) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.45 | Put | Currency Future | 249.0000 | 232.0000 | (6.827) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 87.0000 | 86.0000 | (1.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 3,819.0000 | 3,808.0000 | (0.288) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.70 | Call | Currency Future | 3,413.0000 | 3,425.0000 | 0.352 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,298.0000 | 1,280.0000 | (1.387) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 7.45 | Call | Currency Future | 907.0000 | 902.0000 | (0.551) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 3,578.0000 | 3,566.0000 | (0.335) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.70 | Put | Currency Future | 354.0000 | 336.0000 | (5.085) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.60 | Put | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.70 | Call | Currency Future | 83.0000 | 83.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.20 | Put | Currency Future | 4,158.0000 | 4,147.0000 | (0.265) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 290.0000 | 283.0000 | (2.414) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.60 | Call | Currency Future | 2,522.0000 | 2,533.0000 | 0.436 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.70 | Put | Currency Future | 5,618.0000 | 5,614.0000 | (0.071) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.30 | Call | Currency Future | 1,004.0000 | 1,000.0000 | (0.398) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.60 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.90 | Put | Currency Future | 100.0000 | 90.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 307.0000 | 300.0000 | (2.280) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.60 | Call | Currency Future | 3,513.0000 | 3,524.0000 | 0.313 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.70 | Call | Currency Future | 27.0000 | 34.0000 | 25.926 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.90 | Call | Currency Future | 1,308.0000 | 1,310.0000 | 0.153 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.30 | Put | Currency Future | 196.0000 | 180.0000 | (8.163) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.90 | Put | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.55 | Call | Currency Future | 3,562.0000 | 3,574.0000 | 0.337 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.45 | Put | Currency Future | 45.0000 | 41.0000 | (8.889) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.20 | Call | Currency Future | 66.0000 | 67.0000 | 1.515 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.10 | Call | Currency Future | 3,017.0000 | 3,028.0000 | 0.365 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.10 | Put | Currency Future | 4,061.0000 | 4,050.0000 | (0.271) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.05 | Put | Currency Future | 4,983.0000 | 4,975.0000 | (0.161) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 12.10 | Call | Currency Future | 69.0000 | 71.0000 | 2.899 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.55 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.10 | Put | Currency Future | 137.0000 | 123.0000 | (10.219) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.55 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.90 | Call | Currency Future | 2,227.0000 | 2,237.0000 | 0.449 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.10 | Call | Currency Future | 1,145.0000 | 1,143.0000 | (0.175) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.45 | Call | Currency Future | 1,703.0000 | 1,711.0000 | 0.470 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.55 | Call | Currency Future | 2,571.0000 | 2,582.0000 | 0.428 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.60 | Call | Currency Future | 1,568.0000 | 1,574.0000 | 0.383 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.55 | Put | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 3,674.0000 | 3,662.0000 | (0.327) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.45 | Call | Currency Future | 2,670.0000 | 2,681.0000 | 0.412 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/03/15 | 6.55 | Call | Currency Future | 1,613.0000 | 1,619.0000 | 0.372 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 79.0000 | 79.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.10 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.45 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.10 | Call | Currency Future | 40.0000 | 44.0000 | 10.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.45 | Call | Currency Future | 3,662.0000 | 3,673.0000 | 0.300 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.50 | Put | Currency Future | 50.0000 | 45.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.10 | Call | Currency Future | 2,030.0000 | 2,041.0000 | 0.542 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.50 | Call | Currency Future | 1,658.0000 | 1,665.0000 | 0.422 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.10 | Put | Currency Future | 22.0000 | 20.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.50 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.10 | Put | Currency Future | 5,032.0000 | 5,024.0000 | (0.159) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.45 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 3,771.0000 | 3,759.0000 | (0.318) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 2,124.0000 | 2,113.0000 | (0.518) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 23.0000 | 31.0000 | 34.783 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 5,815.0000 | 5,811.0000 | (0.069) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 13.95 | Put | Currency Future | 5,864.0000 | 5,860.0000 | (0.068) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.50 | Call | Currency Future | 2,621.0000 | 2,632.0000 | 0.420 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.50 | Call | Currency Future | 3,612.0000 | 3,624.0000 | 0.332 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.75 | Call | Currency Future | 3,364.0000 | 3,375.0000 | 0.327 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.35 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.40 | Call | Currency Future | 2,720.0000 | 2,731.0000 | 0.404 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.35 | Call | Currency Future | 2,769.0000 | 2,780.0000 | 0.397 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.75 | Call | Currency Future | 2,374.0000 | 2,385.0000 | 0.463 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 5.40 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.35 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.50 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.40 | Call | Currency Future | 939.0000 | 934.0000 | (0.532) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.85 | Put | Currency Future | 427.0000 | 409.0000 | (4.215) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.35 | Call | Currency Future | 1,795.0000 | 1,804.0000 | 0.501 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.75 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.40 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 6.35 | Put | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 4.40 | Call | Currency Future | 3,712.0000 | 3,723.0000 | 0.296 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/03/15 | 7.35 | Call | Currency Future | 971.0000 | 967.0000 | (0.412) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R | 2010/03/15 | 7.85 | Call | Currency Future | 686.0000 | 680.0000 | (0.875) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.75 | Put | Currency Future | 78.0000 | 70.0000 | (10.256) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.75 | Call | Currency Future | 736.0000 | 730.0000 | (0.815) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.75 | Put | Currency Future | 378.0000 | 360.0000 | (4.762) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 13.05 | Call | Currency Future | 41.0000 | 45.0000 | 9.756 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.75 | Call | Currency Future | 1,436.0000 | 1,440.0000 | 0.279 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.40 | Put | Currency Future | 230.0000 | 214.0000 | (6.957) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.90 | Call | Currency Future | 3,215.0000 | 3,226.0000 | 0.342 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.90 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.40 | Call | Currency Future | 1,749.0000 | 1,757.0000 | 0.457 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 15.40 | Call | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.40 | Put | Currency Future | 41.0000 | 37.0000 | (9.756) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 15.40 | Put | Currency Future | 7,300.0000 | 7,289.0000 | (0.151) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 5.75 | Put | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.35 | Put | Currency Future | 213.0000 | 196.0000 | (7.981) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.85 | Call | Currency Future | 1,350.0000 | 1,353.0000 | 0.222 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 5.85 | Put | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.85 | Put | Currency Future | 92.0000 | 83.0000 | (9.783) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 5.85 | Call | Currency Future | 2,276.0000 | 2,286.0000 | 0.439 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.85 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.85 | Call | Currency Future | 3,264.0000 | 3,276.0000 | 0.368 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 12.60 | Put | Currency Future | 0.0000 | 4,535.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.10 | Call | Currency Future | 0.0000 | 4,022.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.10 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 12.60 | Call | Currency Future | 0.0000 | 55.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.20 | Put | Currency Future | 165.0000 | 149.0000 | (9.697) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 7.20 | Call | Currency Future | 1,073.0000 | 1,070.0000 | (0.280) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.20 | Put | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 6.20 | Call | Currency Future | 1,936.0000 | 1,945.0000 | 0.465 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.20 | Call | Currency Future | 3,911.0000 | 3,922.0000 | 0.281 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 4.20 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 5.20 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/03/15 | 5.20 | Call | Currency Future | 2,918.0000 | 2,929.0000 | 0.377 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R | 2010/06/14 | | | Currency Future | 8.2399 | 8.2542 | 0.174 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | \$ / R | 2010/06/14 | 9.75 | Call | Currency Future | 326.0000 | 317.0000 | (2.761) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 9.70 | Call | Currency Future | 333.0000 | 324.0000 | (2.703) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.45 | Put | Currency Future | 2,445.0000 | 2,432.0000 | (0.532) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.35 | Call | Currency Future | 640.0000 | 634.0000 | (0.938) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.70 | Put | Currency Future | 1,793.0000 | 1,770.0000 | (1.283) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.45 | Call | Currency Future | 235.0000 | 236.0000 | 0.426 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.35 | Put | Currency Future | 750.0000 | 730.0000 | (2.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 2,356.0000 | 2,343.0000 | (0.552) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.55 | Call | Currency Future | 225.0000 | 226.0000 | 0.444 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.35 | Put | Currency Future | 1,498.0000 | 1,475.0000 | (1.535) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.50 | Put | Currency Future | 850.0000 | 830.0000 | (2.353) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.90 | Call | Currency Future | 480.0000 | 473.0000 | (1.458) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.50 | Put | Currency Future | 1,623.0000 | 1,600.0000 | (1.417) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.00 | Call | Currency Future | 289.0000 | 286.0000 | (1.038) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.55 | Put | Currency Future | 2,535.0000 | 2,522.0000 | (0.513) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 371.0000 | 362.0000 | (2.426) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.50 | Call | Currency Future | 590.0000 | 584.0000 | (1.017) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.65 | Call | Currency Future | 216.0000 | 216.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.65 | Put | Currency Future | 364.0000 | 344.0000 | (5.495) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.90 | Put | Currency Future | 1,141.0000 | 1,119.0000 | (1.928) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.50 | Call | Currency Future | 362.0000 | 354.0000 | (2.210) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.00 | Put | Currency Future | 2,049.0000 | 2,031.0000 | (0.878) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,539.0000 | 1,516.0000 | (1.494) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 4,607.0000 | 4,592.0000 | (0.326) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,581.0000 | 1,558.0000 | (1.455) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.05 | Call | Currency Future | 446.0000 | 439.0000 | (1.570) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.75 | Call | Currency Future | 97.0000 | 96.0000 | (1.031) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.25 | Put | Currency Future | 4,125.0000 | 4,112.0000 | (0.315) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.65 | Put | Currency Future | 2,626.0000 | 2,612.0000 | (0.533) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.25 | Put | Currency Future | 685.0000 | 666.0000 | (2.774) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.05 | Put | Currency Future | 1,256.0000 | 1,234.0000 | (1.752) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 246.0000 | 247.0000 | 0.407 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.25 | Call | Currency Future | 115.0000 | 116.0000 | 0.870 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.70 | Put | Currency Future | 992.0000 | 971.0000 | (2.117) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.00 | Put | Currency Future | 1,217.0000 | 1,195.0000 | (1.808) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.90 | Call | Currency Future | 131.0000 | 131.0000 | - | 0 | 0 | 21,978 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 2,092.0000 | 2,076.0000 | (0.765) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 7.65 | Call | Currency Future | 954.0000 | 949.0000 | (0.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.25 | Call | Currency Future | 675.0000 | 670.0000 | (0.741) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.90 | Put | Currency Future | 3,791.0000 | 3,777.0000 | (0.369) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.40 | Call | Currency Future | 109.0000 | 110.0000 | 0.917 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.85 | Put | Currency Future | 1,103.0000 | 1,081.0000 | (1.995) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.60 | Call | Currency Future | 560.0000 | 553.0000 | (1.250) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.85 | Call | Currency Future | 493.0000 | 485.0000 | (1.623) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.00 | Call | Currency Future | 457.0000 | 450.0000 | (1.532) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.45 | Put | Currency Future | 816.0000 | 796.0000 | (2.451) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.45 | Call | Currency Future | 606.0000 | 600.0000 | (0.990) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.70 | Call | Currency Future | 532.0000 | 525.0000 | (1.316) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.40 | Call | Currency Future | 241.0000 | 242.0000 | 0.415 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.60 | Put | Currency Future | 920.0000 | 899.0000 | (2.283) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 355.0000 | 346.0000 | (2.535) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,401.0000 | 2,387.0000 | (0.583) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,665.0000 | 1,642.0000 | (1.381) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.55 | Put | Currency Future | 885.0000 | 864.0000 | (2.373) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 282.0000 | 280.0000 | (0.709) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 303.0000 | 297.0000 | (1.980) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,878.0000 | 1,856.0000 | (1.171) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.75 | Call | Currency Future | 518.0000 | 511.0000 | (1.351) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 318.0000 | 310.0000 | (2.516) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.65 | Call | Currency Future | 546.0000 | 539.0000 | (1.282) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.00 | Put | Currency Future | 540.0000 | 520.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.60 | Call | Currency Future | 982.0000 | 977.0000 | (0.509) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.15 | Call | Currency Future | 119.0000 | 120.0000 | 0.840 | 0 | 0 | 29,129 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.15 | Put | Currency Future | 1,336.0000 | 1,313.0000 | (1.722) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,963.0000 | 1,943.0000 | (1.019) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.30 | Call | Currency Future | 397.0000 | 388.0000 | (2.267) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 379.0000 | 371.0000 | (2.111) | 0 | 0 | 26,596 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.10 | Put | Currency Future | 2,136.0000 | 2,120.0000 | (0.749) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.55 | Put | Currency Future | 4,414.0000 | 4,399.0000 | (0.340) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.30 | Put | Currency Future | 1,457.0000 | 1,434.0000 | (1.579) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.65 | Put | Currency Future | 956.0000 | 935.0000 | (2.197) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.10 | Put | Currency Future | 1,296.0000 | 1,274.0000 | (1.698) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 276.0000 | 274.0000 | (0.725) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 7.60 | Put | Currency Future | 342.0000 | 322.0000 | (5.848) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.10 | Call | Currency Future | 436.0000 | 428.0000 | (1.835) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,312.0000 | 2,299.0000 | (0.562) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.65 | Call | Currency Future | 340.0000 | 331.0000 | (2.647) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.15 | Put | Currency Future | 2,180.0000 | 2,165.0000 | (0.688) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 252.0000 | 253.0000 | 0.397 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.65 | Put | Currency Future | 1,750.0000 | 1,727.0000 | (1.314) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.15 | Call | Currency Future | 425.0000 | 417.0000 | (1.882) | 0 | 0 | 21,978 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.15 | Call | Currency Future | 269.0000 | 269.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.00 | Call | Currency Future | 780.0000 | 774.0000 | (0.769) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.55 | Call | Currency Future | 575.0000 | 568.0000 | (1.217) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.55 | Call | Currency Future | 103.0000 | 103.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.15 | Put | Currency Future | 4,029.0000 | 4,016.0000 | (0.323) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.20 | Put | Currency Future | 1,376.0000 | 1,353.0000 | (1.672) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.60 | Call | Currency Future | 347.0000 | 338.0000 | (2.594) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.20 | Call | Currency Future | 416.0000 | 407.0000 | (2.163) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.20 | Call | Currency Future | 263.0000 | 264.0000 | 0.380 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,920.0000 | 1,900.0000 | (1.042) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.75 | Put | Currency Future | 1,028.0000 | 1,007.0000 | (2.043) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.15 | Put | Currency Future | 625.0000 | 606.0000 | (3.040) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.60 | Put | Currency Future | 1,707.0000 | 1,684.0000 | (1.347) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 3.75 | Call | Currency Future | 4,491.0000 | 4,505.0000 | 0.312 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 379.0000 | 371.0000 | (2.111) | 0 | 0 | 2,533 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,539.0000 | 1,516.0000 | (1.494) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.95 | Put | Currency Future | 1,179.0000 | 1,157.0000 | (1.866) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.75 | Put | Currency Future | 1,836.0000 | 1,813.0000 | (1.253) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.35 | Call | Currency Future | 388.0000 | 379.0000 | (2.320) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.00 | Put | Currency Future | 2,947.0000 | 2,932.0000 | (0.509) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.20 | Put | Currency Future | 2,223.0000 | 2,210.0000 | (0.585) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.20 | Call | Currency Future | 117.0000 | 118.0000 | 0.855 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.50 | Put | Currency Future | 74.0000 | 63.0000 | (14.865) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.95 | Call | Currency Future | 469.0000 | 461.0000 | (1.706) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.50 | Call | Currency Future | 1,814.0000 | 1,817.0000 | 0.165 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.35 | Call | Currency Future | 1,133.0000 | 1,128.0000 | (0.441) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.15 | Call | Currency Future | 715.0000 | 710.0000 | (0.699) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 296.0000 | 291.0000 | (1.689) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 5.00 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 371.0000 | 362.0000 | (2.426) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.00 | Call | Currency Future | 3,252.0000 | 3,265.0000 | 0.400 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.20 | Call | Currency Future | 3,055.0000 | 3,068.0000 | 0.426 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.75 | Put | Currency Future | 411.0000 | 391.0000 | (4.866) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 3.50 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.00 | Call | Currency Future | 2,277.0000 | 2,286.0000 | 0.395 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 310.0000 | 304.0000 | (1.935) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.00 | Call | Currency Future | 187.0000 | 186.0000 | (0.535) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.00 | Put | Currency Future | 37.0000 | 32.0000 | (13.514) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.25 | Put | Currency Future | 1,416.0000 | 1,394.0000 | (1.554) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 2,092.0000 | 2,076.0000 | (0.765) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.95 | Call | Currency Future | 802.0000 | 797.0000 | (0.623) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.00 | Call | Currency Future | 1,392.0000 | 1,390.0000 | (0.144) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 355.0000 | 346.0000 | (2.535) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.65 | Call | Currency Future | 100.0000 | 100.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.50 | Call | Currency Future | 105.0000 | 105.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.00 | Put | Currency Future | 152.0000 | 136.0000 | (10.526) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,665.0000 | 1,642.0000 | (1.381) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 282.0000 | 280.0000 | (0.709) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 2,006.0000 | 1,987.0000 | (0.947) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.50 | Put | Currency Future | 4,365.0000 | 4,351.0000 | (0.321) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.00 | Call | Currency Future | 126.0000 | 126.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.85 | Call | Currency Future | 133.0000 | 133.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,920.0000 | 1,900.0000 | (1.042) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.20 | Put | Currency Future | 4,077.0000 | 4,064.0000 | (0.319) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.35 | Call | Currency Future | 78.0000 | 78.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.75 | Call | Currency Future | 901.0000 | 895.0000 | (0.666) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.80 | Call | Currency Future | 505.0000 | 498.0000 | (1.386) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.00 | Put | Currency Future | 3,886.0000 | 3,872.0000 | (0.360) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,581.0000 | 1,558.0000 | (1.455) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 3.50 | Call | Currency Future | 4,740.0000 | 4,755.0000 | 0.316 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.35 | Put | Currency Future | 243.0000 | 224.0000 | (7.819) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 310.0000 | 304.0000 | (1.935) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.70 | Put | Currency Future | 387.0000 | 367.0000 | (5.168) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 15.50 | Put | Currency Future | 7,291.0000 | 7,283.0000 | (0.110) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 8.80 | Put | Currency Future | 1,065.0000 | 1,044.0000 | (1.972) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.85 | Put | Currency Future | 3,743.0000 | 3,729.0000 | (0.374) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.05 | Put | Currency Future | 568.0000 | 548.0000 | (3.521) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.70 | Call | Currency Future | 927.0000 | 921.0000 | (0.647) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.00 | Put | Currency Future | 5,823.0000 | 5,809.0000 | (0.240) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 296.0000 | 291.0000 | (1.689) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.65 | Put | Currency Future | 3,554.0000 | 3,539.0000 | (0.422) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.00 | Call | Currency Future | 63.0000 | 63.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.10 | Call | Currency Future | 2,182.0000 | 2,189.0000 | 0.321 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.20 | Call | Currency Future | 695.0000 | 690.0000 | (0.719) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 15.50 | Call | Currency Future | 31.0000 | 37.0000 | 19.355 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.50 | Call | Currency Future | 153.0000 | 152.0000 | (0.654) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.10 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 2,006.0000 | 1,987.0000 | (0.947) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,878.0000 | 1,856.0000 | (1.171) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.10 | Call | Currency Future | 3,153.0000 | 3,167.0000 | 0.444 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.25 | Put | Currency Future | 2,267.0000 | 2,255.0000 | (0.529) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.65 | Put | Currency Future | 5,481.0000 | 5,466.0000 | (0.274) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.70 | Put | Currency Future | 5,530.0000 | 5,515.0000 | (0.271) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.10 | Put | Currency Future | 3,040.0000 | 3,024.0000 | (0.526) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.40 | Put | Currency Future | 4,269.0000 | 4,255.0000 | (0.328) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 318.0000 | 310.0000 | (2.516) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.65 | Put | Currency Future | 4,510.0000 | 4,495.0000 | (0.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.65 | Call | Currency Future | 1,683.0000 | 1,685.0000 | 0.119 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.45 | Put | Currency Future | 4,317.0000 | 4,303.0000 | (0.324) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.10 | Call | Currency Future | 121.0000 | 122.0000 | 0.826 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.65 | Call | Currency Future | 144.0000 | 144.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.00 | Call | Currency Future | 88.0000 | 88.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.70 | Put | Currency Future | 4,558.0000 | 4,544.0000 | (0.307) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.65 | Put | Currency Future | 25.0000 | 22.0000 | (12.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.45 | Call | Currency Future | 107.0000 | 107.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.15 | Put | Currency Future | 184.0000 | 167.0000 | (9.239) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.00 | Put | Currency Future | 4,848.0000 | 4,834.0000 | (0.289) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.25 | Call | Currency Future | 406.0000 | 398.0000 | (1.970) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.70 | Call | Currency Future | 70.0000 | 69.0000 | (1.429) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.65 | Call | Currency Future | 2,615.0000 | 2,626.0000 | 0.421 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 6.10 | Put | Currency Future | 42.0000 | 35.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 2,356.0000 | 2,343.0000 | (0.552) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.15 | Call | Currency Future | 1,274.0000 | 1,271.0000 | (0.235) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.70 | Call | Currency Future | 98.0000 | 98.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.65 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 246.0000 | 247.0000 | 0.407 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.15 | Put | Currency Future | 44.0000 | 37.0000 | (15.909) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.50 | Put | Currency Future | 3,413.0000 | 3,398.0000 | (0.439) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.70 | Call | Currency Future | 3,549.0000 | 3,562.0000 | 0.366 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.65 | Put | Currency Future | 93.0000 | 81.0000 | (12.903) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.95 | Call | Currency Future | 3,302.0000 | 3,315.0000 | 0.394 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.25 | Call | Currency Future | 257.0000 | 259.0000 | 0.778 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.55 | Call | Currency Future | 2,712.0000 | 2,724.0000 | 0.442 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.15 | Call | Currency Future | 2,134.0000 | 2,141.0000 | 0.328 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.35 | Call | Currency Future | 162.0000 | 161.0000 | (0.617) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.50 | Put | Currency Future | 5,334.0000 | 5,320.0000 | (0.262) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.15 | Put | Currency Future | 3,086.0000 | 3,070.0000 | (0.518) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.45 | Call | Currency Future | 76.0000 | 75.0000 | (1.316) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.20 | Put | Currency Future | 655.0000 | 636.0000 | (2.901) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.65 | Call | Currency Future | 71.0000 | 70.0000 | (1.408) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.25 | Call | Currency Future | 59.0000 | 59.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.35 | Put | Currency Future | 3,273.0000 | 3,257.0000 | (0.489) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.15 | Call | Currency Future | 176.0000 | 175.0000 | (0.568) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.45 | Put | Currency Future | 3,366.0000 | 3,351.0000 | (0.446) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.05 | Call | Currency Future | 757.0000 | 752.0000 | (0.661) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.15 | Call | Currency Future | 3,104.0000 | 3,117.0000 | 0.419 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.25 | Put | Currency Future | 6,069.0000 | 6,054.0000 | (0.247) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.35 | Call | Currency Future | 111.0000 | 112.0000 | 0.901 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.15 | Put | Currency Future | 4,994.0000 | 4,979.0000 | (0.300) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.45 | Put | Currency Future | 5,286.0000 | 5,271.0000 | (0.284) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.55 | Put | Currency Future | 6,360.0000 | 6,348.0000 | (0.189) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,963.0000 | 1,943.0000 | (1.019) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.15 | Put | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.25 | Call | Currency Future | 169.0000 | 168.0000 | (0.592) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.35 | Put | Currency Future | 4,221.0000 | 4,207.0000 | (0.332) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.15 | Call | Currency Future | 84.0000 | 83.0000 | (1.190) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 6.85 | Call | Currency Future | 1,514.0000 | 1,514.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.50 | Call | Currency Future | 74.0000 | 74.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.85 | Put | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.65 | Call | Currency Future | 3,598.0000 | 3,612.0000 | 0.389 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.85 | Call | Currency Future | 2,421.0000 | 2,431.0000 | 0.413 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.10 | Call | Currency Future | 180.0000 | 178.0000 | (1.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.85 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.85 | Call | Currency Future | 3,400.0000 | 3,414.0000 | 0.412 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.70 | Put | Currency Future | 3,601.0000 | 3,587.0000 | (0.389) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.70 | Put | Currency Future | 2,671.0000 | 2,657.0000 | (0.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.35 | Put | Currency Future | 5,188.0000 | 5,174.0000 | (0.270) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.70 | Call | Currency Future | 141.0000 | 141.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.20 | Put | Currency Future | 5,042.0000 | 5,028.0000 | (0.278) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.70 | Put | Currency Future | 100.0000 | 87.0000 | (13.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.20 | Call | Currency Future | 82.0000 | 82.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.70 | Call | Currency Future | 1,640.0000 | 1,642.0000 | 0.122 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.70 | Put | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.60 | Call | Currency Future | 3,648.0000 | 3,661.0000 | 0.356 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.20 | Call | Currency Future | 173.0000 | 171.0000 | (1.156) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.70 | Put | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.20 | Put | Currency Future | 3,133.0000 | 3,117.0000 | (0.511) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.70 | Call | Currency Future | 2,566.0000 | 2,577.0000 | 0.429 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.20 | Call | Currency Future | 1,236.0000 | 1,233.0000 | (0.243) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.70 | Call | Currency Future | 211.0000 | 211.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.60 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.85 | Put | Currency Future | 124.0000 | 110.0000 | (11.290) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.20 | Call | Currency Future | 2,087.0000 | 2,093.0000 | 0.287 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 303.0000 | 297.0000 | (1.980) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.60 | Put | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.20 | Put | Currency Future | 47.0000 | 39.0000 | (17.021) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.60 | Call | Currency Future | 2,664.0000 | 2,675.0000 | 0.413 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.20 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.45 | Call | Currency Future | 156.0000 | 155.0000 | (0.641) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.60 | Put | Currency Future | 86.0000 | 75.0000 | (12.791) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.20 | Put | Currency Future | 196.0000 | 179.0000 | (8.673) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.95 | Put | Currency Future | 513.0000 | 493.0000 | (3.899) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 14.60 | Put | Currency Future | 6,409.0000 | 6,397.0000 | (0.187) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.60 | Call | Currency Future | 1,726.0000 | 1,729.0000 | 0.174 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.60 | Call | Currency Future | 49.0000 | 51.0000 | 4.082 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.40 | Call | Currency Future | 77.0000 | 76.0000 | (1.299) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.95 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.55 | Call | Currency Future | 50.0000 | 52.0000 | 4.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.40 | Put | Currency Future | 5,237.0000 | 5,222.0000 | (0.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.55 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.95 | Call | Currency Future | 2,325.0000 | 2,334.0000 | 0.387 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.50 | Put | Currency Future | 6,312.0000 | 6,299.0000 | (0.206) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.95 | Put | Currency Future | 35.0000 | 30.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.50 | Call | Currency Future | 52.0000 | 53.0000 | 1.923 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.95 | Call | Currency Future | 1,432.0000 | 1,431.0000 | (0.070) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.60 | Call | Currency Future | 102.0000 | 102.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.95 | Put | Currency Future | 142.0000 | 127.0000 | (10.563) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 252.0000 | 253.0000 | 0.397 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.60 | Put | Currency Future | 4,462.0000 | 4,447.0000 | (0.336) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,312.0000 | 2,299.0000 | (0.562) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.10 | Call | Currency Future | 1,313.0000 | 1,311.0000 | (0.152) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.50 | Call | Currency Future | 230.0000 | 231.0000 | 0.435 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.40 | Put | Currency Future | 3,319.0000 | 3,304.0000 | (0.452) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.10 | Put | Currency Future | 596.0000 | 576.0000 | (3.356) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.55 | Put | Currency Future | 3,460.0000 | 3,445.0000 | (0.434) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.50 | Put | Currency Future | 2,490.0000 | 2,477.0000 | (0.522) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.75 | Put | Currency Future | 108.0000 | 94.0000 | (12.963) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.75 | Call | Currency Future | 1,598.0000 | 1,599.0000 | 0.063 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 3.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.25 | Call | Currency Future | 3,005.0000 | 3,019.0000 | 0.466 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.80 | Call | Currency Future | 1,555.0000 | 1,556.0000 | 0.064 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.25 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.80 | Put | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 15.75 | Call | Currency Future | 27.0000 | 34.0000 | 25.926 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.85 | Put | Currency Future | 460.0000 | 440.0000 | (4.348) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.80 | Call | Currency Future | 3,450.0000 | 3,463.0000 | 0.377 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 15.75 | Put | Currency Future | 7,537.0000 | 7,530.0000 | (0.093) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.50 | Call | Currency Future | 3,747.0000 | 3,761.0000 | 0.374 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 4.90 | Call | Currency Future | 3,351.0000 | 3,364.0000 | 0.388 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.80 | Put | Currency Future | 435.0000 | 415.0000 | (4.598) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.25 | Put | Currency Future | 3,179.0000 | 3,164.0000 | (0.472) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.40 | Call | Currency Future | 241.0000 | 242.0000 | 0.415 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.80 | Call | Currency Future | 2,470.0000 | 2,480.0000 | 0.405 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.50 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,401.0000 | 2,387.0000 | (0.583) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.50 | Put | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.40 | Call | Currency Future | 159.0000 | 158.0000 | (0.629) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.80 | Put | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.50 | Call | Currency Future | 2,761.0000 | 2,773.0000 | 0.435 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.90 | Put | Currency Future | 486.0000 | 466.0000 | (4.115) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.80 | Call | Currency Future | 875.0000 | 869.0000 | (0.686) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.05 | Call | Currency Future | 87.0000 | 86.0000 | (1.149) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.85 | Call | Currency Future | 850.0000 | 844.0000 | (0.706) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.30 | Call | Currency Future | 166.0000 | 164.0000 | (1.205) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.05 | Call | Currency Future | 124.0000 | 124.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.90 | Call | Currency Future | 826.0000 | 820.0000 | (0.726) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.30 | Put | Currency Future | 3,226.0000 | 3,210.0000 | (0.496) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.05 | Put | Currency Future | 4,897.0000 | 4,882.0000 | (0.306) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.90 | Call | Currency Future | 1,473.0000 | 1,472.0000 | (0.068) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.30 | Call | Currency Future | 113.0000 | 114.0000 | 0.885 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.10 | Call | Currency Future | 736.0000 | 731.0000 | (0.679) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.10 | Call | Currency Future | 85.0000 | 85.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.90 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.80 | Put | Currency Future | 116.0000 | 102.0000 | (12.069) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.10 | Put | Currency Future | 173.0000 | 156.0000 | (9.827) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.10 | Put | Currency Future | 3,981.0000 | 3,968.0000 | (0.327) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.90 | Call | Currency Future | 2,373.0000 | 2,383.0000 | 0.421 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.60 | Call | Currency Future | 221.0000 | 221.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.10 | Put | Currency Future | 4,945.0000 | 4,930.0000 | (0.303) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.90 | Put | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.05 | Put | Currency Future | 2,993.0000 | 2,978.0000 | (0.501) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.90 | Put | Currency Future | 133.0000 | 118.0000 | (11.278) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.05 | Put | Currency Future | 3,934.0000 | 3,920.0000 | (0.356) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.55 | Put | Currency Future | 321.0000 | 301.0000 | (6.231) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R 2010/06/14 | 11.55 | Call | Currency Future | 150.0000 | 149.0000 | (0.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.55 | Put | Currency Future | 22.0000 | 20.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.30 | Put | Currency Future | 4,173.0000 | 4,160.0000 | (0.312) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.50 | Put | Currency Future | 300.0000 | 281.0000 | (6.333) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.30 | Put | Currency Future | 5,140.0000 | 5,125.0000 | (0.292) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.50 | Call | Currency Future | 1,040.0000 | 1,035.0000 | (0.481) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.30 | Call | Currency Future | 80.0000 | 79.0000 | (1.250) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.05 | Call | Currency Future | 183.0000 | 182.0000 | (0.546) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.55 | Call | Currency Future | 3,698.0000 | 3,711.0000 | 0.352 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.60 | Put | Currency Future | 5,432.0000 | 5,417.0000 | (0.276) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.55 | Call | Currency Future | 1,770.0000 | 1,773.0000 | 0.169 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 13.60 | Call | Currency Future | 72.0000 | 72.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.55 | Call | Currency Future | 1,011.0000 | 1,005.0000 | (0.593) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.55 | Put | Currency Future | 80.0000 | 69.0000 | (13.750) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.60 | Call | Currency Future | 147.0000 | 146.0000 | (0.680) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 11.60 | Put | Currency Future | 3,507.0000 | 3,492.0000 | (0.428) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 10.60 | Put | Currency Future | 2,581.0000 | 2,567.0000 | (0.542) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.30 | Call | Currency Future | 3,946.0000 | 3,959.0000 | 0.329 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.30 | Call | Currency Future | 2,956.0000 | 2,969.0000 | 0.440 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.80 | Put | Currency Future | 4,655.0000 | 4,640.0000 | (0.322) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.30 | Call | Currency Future | 57.0000 | 57.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 14.30 | Put | Currency Future | 6,117.0000 | 6,103.0000 | (0.229) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 12.80 | Call | Currency Future | 95.0000 | 94.0000 | (1.053) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.30 | Put | Currency Future | 717.0000 | 698.0000 | (2.650) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 8.30 | Call | Currency Future | 657.0000 | 652.0000 | (0.761) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.30 | Put | Currency Future | 225.0000 | 207.0000 | (8.000) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 5.30 | Put | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.30 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.30 | Call | Currency Future | 1,993.0000 | 1,999.0000 | 0.301 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.30 | Call | Currency Future | 1,165.0000 | 1,161.0000 | (0.343) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.30 | Put | Currency Future | 54.0000 | 45.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.25 | Put | Currency Future | 0.0000 | 41.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.25 | Call | Currency Future | 0.0000 | 1,195.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 7.25 | Put | Currency Future | 0.0000 | 191.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 6.25 | Call | Currency Future | 0.0000 | 2,045.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | \$ / R 2010/06/14 | 4.25 | Put | Currency Future | 0.0000 | 5.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | \$ / R | 2010/06/14 | 4.25 | Call | Currency Future | 0.0000 | 4,009.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | | | Currency Future | 12.8994 | 12.9529 | 0.415 | 12.9200 | 12.8700 | 22,084 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 1,227.0000 | 1,192.0000 | (2.852) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 15.0000 | 47.0000 | 213.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.15 | Call | Currency Future | 322.0000 | 336.0000 | 4.348 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 1,891.0000 | 1,871.0000 | (1.058) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.65 | Call | Currency Future | 528.0000 | 567.0000 | 7.386 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 1,105.0000 | 1,065.0000 | (3.620) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 117.0000 | 138.0000 | 17.949 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 267.0000 | 274.0000 | 2.622 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 56.0000 | 88.0000 | 57.143 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 2,612.0000 | 2,589.0000 | (0.881) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.95 | Call | Currency Future | 392.0000 | 411.0000 | 4.847 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 41.0000 | 74.0000 | 80.488 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.65 | Put | Currency Future | 279.0000 | 264.0000 | (5.376) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.30 | Call | Currency Future | 280.0000 | 289.0000 | 3.214 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 154.0000 | 167.0000 | 8.442 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,268.0000 | 1,236.0000 | (2.524) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.55 | Put | Currency Future | 874.0000 | 822.0000 | (5.950) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 16.0000 | 48.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,417.0000 | 2,395.0000 | (0.910) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 2,175.0000 | 2,155.0000 | (0.920) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.30 | Put | Currency Future | 680.0000 | 636.0000 | (6.471) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 144.0000 | 160.0000 | 11.111 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 102.0000 | 126.0000 | 23.529 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 718.0000 | 672.0000 | (6.407) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,353.0000 | 1,323.0000 | (2.217) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 1,845.0000 | 1,825.0000 | (1.084) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 25.0000 | 58.0000 | 132.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 52.0000 | 84.0000 | 61.538 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.55 | Call | Currency Future | 223.0000 | 225.0000 | 0.897 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,707.0000 | 1,685.0000 | (1.289) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,465.0000 | 2,444.0000 | (0.852) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 539.0000 | 500.0000 | (7.236) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 2,032.0000 | 2,013.0000 | (0.935) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 48.0000 | 81.0000 | 68.750 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.15 | Put | Currency Future | 573.0000 | 533.0000 | (6.981) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.15 | Call | Currency Future | 102.0000 | 126.0000 | 23.529 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.30 | Call | Currency Future | 16.0000 | 48.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.00 | Put | Currency Future | 2,127.0000 | 2,108.0000 | (0.893) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 1,145.0000 | 1,107.0000 | (3.319) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.75 | Call | Currency Future | 176.0000 | 185.0000 | 5.114 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.15 | Put | Currency Future | 1,353.0000 | 1,323.0000 | (2.217) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.30 | Put | Currency Future | 2,417.0000 | 2,395.0000 | (0.910) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.70 | Call | Currency Future | 44.0000 | 77.0000 | 75.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.00 | Call | Currency Future | 27.0000 | 61.0000 | 125.926 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.50 | Call | Currency Future | 233.0000 | 236.0000 | 1.288 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.05 | Put | Currency Future | 1,268.0000 | 1,236.0000 | (2.524) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.55 | Call | Currency Future | 56.0000 | 88.0000 | 57.143 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.80 | Call | Currency Future | 38.0000 | 71.0000 | 86.842 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.20 | Put | Currency Future | 2,320.0000 | 2,299.0000 | (0.905) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.95 | Put | Currency Future | 442.0000 | 408.0000 | (7.692) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.10 | Put | Currency Future | 2,223.0000 | 2,203.0000 | (0.900) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.50 | Put | Currency Future | 834.0000 | 783.0000 | (6.115) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.90 | Put | Currency Future | 3,006.0000 | 2,979.0000 | (0.898) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.80 | Put | Currency Future | 2,907.0000 | 2,881.0000 | (0.894) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.65 | Put | Currency Future | 951.0000 | 901.0000 | (5.258) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.90 | Put | Currency Future | 412.0000 | 379.0000 | (8.010) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.10 | Call | Currency Future | 23.0000 | 56.0000 | 143.478 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.25 | Put | Currency Future | 644.0000 | 601.0000 | (6.677) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.55 | Put | Currency Future | 1,707.0000 | 1,685.0000 | (1.289) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 17.90 | Call | Currency Future | 0.0000 | 10.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.15 | Call | Currency Future | 322.0000 | 336.0000 | 4.348 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.00 | Call | Currency Future | 126.0000 | 145.0000 | 15.079 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.80 | Call | Currency Future | 6.0000 | 34.0000 | 466.667 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.15 | Put | Currency Future | 573.0000 | 533.0000 | (6.981) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.90 | Call | Currency Future | 412.0000 | 432.0000 | 4.854 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.85 | Put | Currency Future | 1,985.0000 | 1,966.0000 | (0.957) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.75 | Put | Currency Future | 1,027.0000 | 982.0000 | (4.382) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.80 | Put | Currency Future | 1,938.0000 | 1,918.0000 | (1.032) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.20 | Call | Currency Future | 19.0000 | 52.0000 | 173.684 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 213.0000 | 214.0000 | 0.469 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 32.0000 | 66.0000 | 106.250 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 117.0000 | 138.0000 | 17.949 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 17.90 | Put | Currency Future | 5,001.0000 | 4,957.0000 | (0.880) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 13.0000 | 45.0000 | 246.154 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 38.0000 | 71.0000 | 86.842 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 338.0000 | 353.0000 | 4.438 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 35.0000 | 68.0000 | 94.286 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 19.40 | Put | Currency Future | 6,501.0000 | 6,452.0000 | (0.754) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 5.0000 | 32.0000 | 540.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 71.0000 | 100.0000 | 40.845 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 52.0000 | 84.0000 | 61.538 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 19.40 | Call | Currency Future | 0.0000 | 5.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,514.0000 | 2,492.0000 | (0.875) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,938.0000 | 1,918.0000 | (1.032) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.00 | Call | Currency Future | 373.0000 | 391.0000 | 4.826 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 2,080.0000 | 2,060.0000 | (0.962) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 608.0000 | 566.0000 | (6.908) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 82.0000 | 110.0000 | 34.146 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,571.0000 | 1,548.0000 | (1.464) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 200.0000 | 204.0000 | 2.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 135.0000 | 152.0000 | 12.593 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 2,808.0000 | 2,784.0000 | (0.855) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 1,310.0000 | 1,279.0000 | (2.366) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 10.65 | Put | Currency Future | 2.0000 | 20.0000 | 900.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 20.10 | Put | Currency Future | 7,201.0000 | 7,150.0000 | (0.708) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.40 | Put | Currency Future | 3,502.0000 | 3,471.0000 | (0.885) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,483.0000 | 1,457.0000 | (1.753) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 11.0000 | 42.0000 | 281.818 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.00 | Put | Currency Future | 473.0000 | 438.0000 | (7.400) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 17.0000 | 50.0000 | 194.118 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.25 | Call | Currency Future | 293.0000 | 304.0000 | 3.754 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 154.0000 | 167.0000 | 8.442 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.15 | Call | Currency Future | 865.0000 | 911.0000 | 5.318 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 1,186.0000 | 1,149.0000 | (3.120) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 12.0000 | 43.0000 | 258.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 2,368.0000 | 2,347.0000 | (0.887) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.85 | Put | Currency Future | 1,105.0000 | 1,065.0000 | (3.620) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 10.65 | Call | Currency Future | 2,251.0000 | 2,323.0000 | 3.199 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 8.0000 | 36.0000 | 350.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 914.0000 | 861.0000 | (5.799) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.90 | Put | Currency Future | 1,145.0000 | 1,107.0000 | (3.319) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 9.15 | Call | Currency Future | 3,749.0000 | 3,807.0000 | 1.547 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 2,563.0000 | 2,540.0000 | (0.897) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 15.0000 | 47.0000 | 213.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.65 | Put | Currency Future | 951.0000 | 901.0000 | (5.258) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 88.0000 | 115.0000 | 30.682 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 9.15 | Put | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 32.0000 | 66.0000 | 106.250 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.75 | Call | Currency Future | 477.0000 | 510.0000 | 6.918 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,465.0000 | 2,444.0000 | (0.852) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 1,066.0000 | 1,023.0000 | (4.034) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.15 | Put | Currency Future | 115.0000 | 108.0000 | (6.087) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 8.0000 | 38.0000 | 375.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 9.0000 | 39.0000 | 333.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.65 | Call | Currency Future | 200.0000 | 204.0000 | 2.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.65 | Call | Currency Future | 1.0000 | 21.0000 | 2000.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 2,032.0000 | 2,013.0000 | (0.935) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,710.0000 | 2,686.0000 | (0.886) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.45 | Put | Currency Future | 795.0000 | 745.0000 | (6.289) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,439.0000 | 1,412.0000 | (1.876) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.65 | Put | Currency Future | 3,752.0000 | 3,718.0000 | (0.906) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,710.0000 | 2,686.0000 | (0.886) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.05 | Call | Currency Future | 355.0000 | 371.0000 | 4.507 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 2,223.0000 | 2,203.0000 | (0.900) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.45 | Call | Currency Future | 244.0000 | 248.0000 | 1.639 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 109.0000 | 132.0000 | 21.101 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.30 | Call | Currency Future | 2.0000 | 25.0000 | 1150.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.55 | Call | Currency Future | 585.0000 | 628.0000 | 7.350 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 9.0000 | 39.0000 | 333.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.05 | Put | Currency Future | 506.0000 | 468.0000 | (7.510) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 29.0000 | 63.0000 | 117.241 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 1,798.0000 | 1,778.0000 | (1.112) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 19.65 | Put | Currency Future | 6,751.0000 | 6,701.0000 | (0.741) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.20 | Call | Currency Future | 307.0000 | 319.0000 | 3.909 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 432.0000 | 457.0000 | 5.787 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 2,759.0000 | 2,735.0000 | (0.870) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 2,271.0000 | 2,251.0000 | (0.881) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 144.0000 | 160.0000 | 11.111 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,752.0000 | 1,731.0000 | (1.199) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 19.65 | Call | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 61.0000 | 92.0000 | 50.820 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.55 | Put | Currency Future | 235.0000 | 226.0000 | (3.830) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 35.0000 | 68.0000 | 94.286 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 165.0000 | 176.0000 | 6.667 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 2,271.0000 | 2,251.0000 | (0.881) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 18.15 | Put | Currency Future | 5,251.0000 | 5,206.0000 | (0.857) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 8.10 | Call | Currency Future | 4,799.0000 | 4,853.0000 | 1.125 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 608.0000 | 566.0000 | (6.908) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 21.0000 | 54.0000 | 157.143 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.30 | Put | Currency Future | 3,403.0000 | 3,372.0000 | (0.911) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 18.15 | Call | Currency Future | 0.0000 | 9.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,661.0000 | 1,639.0000 | (1.325) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.45 | Call | Currency Future | 648.0000 | 694.0000 | 7.099 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 383.0000 | 354.0000 | (7.572) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,752.0000 | 1,731.0000 | (1.199) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 4.0000 | 30.0000 | 650.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 7.65 | Call | Currency Future | 5,249.0000 | 5,303.0000 | 1.029 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 9.60 | Call | Currency Future | 3,299.0000 | 3,359.0000 | 1.819 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 82.0000 | 110.0000 | 34.146 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 432.0000 | 457.0000 | 5.787 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,985.0000 | 1,966.0000 | (0.957) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 13.0000 | 45.0000 | 246.154 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.60 | Call | Currency Future | 556.0000 | 597.0000 | 7.374 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,483.0000 | 1,457.0000 | (1.753) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 23.0000 | 56.0000 | 143.478 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 3,006.0000 | 2,979.0000 | (0.898) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/09/14 | 15.15 | Call | Currency Future | 21.0000 | 54.0000 | 157.143 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.10 | Put | Currency Future | 539.0000 | 500.0000 | (7.236) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.65 | Put | Currency Future | 1,798.0000 | 1,778.0000 | (1.112) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 11.10 | Call | Currency Future | 1,807.0000 | 1,884.0000 | 4.261 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.40 | Call | Currency Future | 2.0000 | 24.0000 | 1100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.80 | Put | Currency Future | 2,907.0000 | 2,881.0000 | (0.894) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 48.0000 | 81.0000 | 68.750 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 9.60 | Put | Currency Future | 0.0000 | 6.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 11.90 | Call | Currency Future | 1,068.0000 | 1,116.0000 | 4.494 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.40 | Put | Currency Future | 2,514.0000 | 2,492.0000 | (0.875) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.60 | Put | Currency Future | 256.0000 | 244.0000 | (4.688) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.45 | Call | Currency Future | 65.0000 | 96.0000 | 47.692 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.70 | Call | Currency Future | 502.0000 | 538.0000 | 7.171 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.90 | Call | Currency Future | 5.0000 | 32.0000 | 540.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.70 | Call | Currency Future | 188.0000 | 194.0000 | 3.191 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 11.10 | Put | Currency Future | 8.0000 | 31.0000 | 287.500 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.45 | Put | Currency Future | 198.0000 | 191.0000 | (3.535) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.70 | Put | Currency Future | 302.0000 | 285.0000 | (5.629) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.80 | Call | Currency Future | 6.0000 | 34.0000 | 466.667 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 17.10 | Put | Currency Future | 4,201.0000 | 4,163.0000 | (0.905) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.85 | Put | Currency Future | 383.0000 | 354.0000 | (7.572) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.20 | Call | Currency Future | 307.0000 | 319.0000 | 3.909 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.40 | Call | Currency Future | 71.0000 | 100.0000 | 40.845 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.60 | Put | Currency Future | 914.0000 | 861.0000 | (5.799) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 17.10 | Call | Currency Future | 0.0000 | 16.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.40 | Put | Currency Future | 1,571.0000 | 1,548.0000 | (1.464) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 18.60 | Put | Currency Future | 5,701.0000 | 5,654.0000 | (0.824) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 11.90 | Put | Currency Future | 68.0000 | 63.0000 | (7.353) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.00 | Put | Currency Future | 3,105.0000 | 3,077.0000 | (0.902) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.80 | Put | Currency Future | 1,066.0000 | 1,023.0000 | (4.034) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 20.10 | Call | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.05 | Call | Currency Future | 4.0000 | 29.0000 | 625.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.10 | Call | Currency Future | 338.0000 | 353.0000 | 4.438 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.60 | Call | Currency Future | 213.0000 | 214.0000 | 0.469 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.10 | Put | Currency Future | 3,204.0000 | 3,175.0000 | (0.905) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/09/14 | 18.60 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 10.0000 | 40.0000 | 300.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 8.90 | Call | Currency Future | 3,999.0000 | 4,056.0000 | 1.425 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.75 | Put | Currency Future | 2,857.0000 | 2,832.0000 | (0.875) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 7.40 | Call | Currency Future | 5,499.0000 | 5,553.0000 | 0.982 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.75 | Call | Currency Future | 7.0000 | 35.0000 | 400.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.45 | Put | Currency Future | 1,616.0000 | 1,593.0000 | (1.423) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 10.40 | Call | Currency Future | 2,500.0000 | 2,568.0000 | 2.720 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.55 | Put | Currency Future | 2,661.0000 | 2,637.0000 | (0.902) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.35 | Put | Currency Future | 1,527.0000 | 1,502.0000 | (1.637) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.10 | Put | Currency Future | 1,310.0000 | 1,279.0000 | (2.366) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 10.40 | Put | Currency Future | 1.0000 | 15.0000 | 1400.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.55 | Put | Currency Future | 2,661.0000 | 2,637.0000 | (0.902) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.35 | Put | Currency Future | 1,527.0000 | 1,502.0000 | (1.637) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.85 | Put | Currency Future | 2,956.0000 | 2,930.0000 | (0.880) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.35 | Call | Currency Future | 76.0000 | 105.0000 | 38.158 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 8.90 | Put | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.85 | Call | Currency Future | 6.0000 | 33.0000 | 450.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.10 | Call | Currency Future | 109.0000 | 132.0000 | 21.101 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.70 | Put | Currency Future | 302.0000 | 285.0000 | (5.629) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.95 | Put | Currency Future | 3,055.0000 | 3,028.0000 | (0.884) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.95 | Call | Currency Future | 5.0000 | 31.0000 | 520.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.20 | Put | Currency Future | 1,395.0000 | 1,367.0000 | (2.007) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.10 | Call | Currency Future | 3.0000 | 28.0000 | 833.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.20 | Call | Currency Future | 95.0000 | 120.0000 | 26.316 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.55 | Call | Currency Future | 10.0000 | 40.0000 | 300.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.05 | Call | Currency Future | 25.0000 | 58.0000 | 132.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 16.05 | Put | Currency Future | 3,154.0000 | 3,126.0000 | (0.888) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 14.35 | Call | Currency Future | 76.0000 | 105.0000 | 38.158 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 15.05 | Put | Currency Future | 2,175.0000 | 2,155.0000 | (0.920) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.80 | Call | Currency Future | 165.0000 | 176.0000 | 6.667 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.40 | Call | Currency Future | 255.0000 | 261.0000 | 2.353 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 13.70 | Put | Currency Future | 989.0000 | 941.0000 | (4.853) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.90 | Put | Currency Future | 412.0000 | 379.0000 | (8.010) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/09/14 | 12.90 | Call | Currency Future | 412.0000 | 432.0000 | 4.854 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 255.0000 | 261.0000 | 2.353 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.75 | Put | Currency Future | 328.0000 | 307.0000 | (6.402) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.40 | Put | Currency Future | 756.0000 | 708.0000 | (6.349) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 502.0000 | 538.0000 | 7.171 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.40 | Put | Currency Future | 756.0000 | 708.0000 | (6.349) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.50 | Call | Currency Future | 615.0000 | 661.0000 | 7.480 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.50 | Put | Currency Future | 216.0000 | 208.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.80 | Call | Currency Future | 454.0000 | 483.0000 | 6.388 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 12.80 | Put | Currency Future | 355.0000 | 330.0000 | (7.042) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 267.0000 | 274.0000 | 2.622 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 718.0000 | 672.0000 | (6.407) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | | | Currency Future | 13.1146 | 13.1673 | 0.402 | 13.1700 | 13.1700 | 13,294 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.55 | Put | Currency Future | 941.0000 | 908.0000 | (3.507) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 402.0000 | 442.0000 | 9.950 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.80 | Call | Currency Future | 179.0000 | 266.0000 | 48.603 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 17.30 | Call | Currency Future | 13.0000 | 73.0000 | 461.538 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 573.0000 | 591.0000 | 3.141 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 15.60 | Put | Currency Future | 2,569.0000 | 2,606.0000 | 1.440 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 17.30 | Put | Currency Future | 4,198.0000 | 4,205.0000 | 0.167 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 808.0000 | 773.0000 | (4.332) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 534.0000 | 512.0000 | (4.120) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 1,741.0000 | 1,769.0000 | 1.608 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 15.80 | Put | Currency Future | 2,753.0000 | 2,789.0000 | 1.308 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 645.0000 | 665.0000 | 3.101 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 556.0000 | 573.0000 | 3.058 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,137.0000 | 1,125.0000 | (1.055) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 342.0000 | 395.0000 | 15.497 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.75 | Call | Currency Future | 188.0000 | 272.0000 | 44.681 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 5,687.0000 | 5,665.0000 | (0.387) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 487.0000 | 510.0000 | 4.723 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 16.60 | Put | Currency Future | 3,514.0000 | 3,536.0000 | 0.626 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,278.0000 | 1,278.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 14.75 | Put | Currency Future | 1,823.0000 | 1,855.0000 | 1.755 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 18.80 | Call | Currency Future | 2.0000 | 33.0000 | 1550.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 972.0000 | 943.0000 | (2.984) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/12/14 | 13.10 | Put | Currency Future | 651.0000 | 618.0000 | (5.069) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 16.60 | Call | Currency Future | 29.0000 | 103.0000 | 255.172 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.65 | Call | Currency Future | 469.0000 | 496.0000 | 5.757 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.80 | Call | Currency Future | 68.0000 | 156.0000 | 129.412 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.55 | Call | Currency Future | 506.0000 | 525.0000 | 3.755 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.20 | Put | Currency Future | 712.0000 | 678.0000 | (4.775) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 18.10 | Call | Currency Future | 5.0000 | 47.0000 | 840.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.00 | Call | Currency Future | 149.0000 | 241.0000 | 61.745 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 11.30 | Put | Currency Future | 75.0000 | 80.0000 | 6.667 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.75 | Call | Currency Future | 434.0000 | 468.0000 | 7.834 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.10 | Call | Currency Future | 665.0000 | 685.0000 | 3.008 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 19.60 | Call | Currency Future | 1.0000 | 24.0000 | 2300.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.15 | Put | Currency Future | 2,165.0000 | 2,206.0000 | 1.894 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.60 | Call | Currency Future | 83.0000 | 174.0000 | 109.639 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.80 | Call | Currency Future | 795.0000 | 830.0000 | 4.403 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.75 | Put | Currency Future | 1,070.0000 | 1,050.0000 | (1.869) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 18.10 | Put | Currency Future | 4,990.0000 | 4,980.0000 | (0.200) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,314.0000 | 1,317.0000 | 0.228 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.70 | Put | Currency Future | 1,782.0000 | 1,812.0000 | 1.684 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 11.30 | Call | Currency Future | 1,889.0000 | 1,947.0000 | 3.070 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.10 | Put | Currency Future | 225.0000 | 196.0000 | (12.889) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.50 | Call | Currency Future | 525.0000 | 541.0000 | 3.048 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Call | Currency Future | 329.0000 | 384.0000 | 16.717 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.10 | Put | Currency Future | 2,121.0000 | 2,162.0000 | 1.933 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.80 | Put | Currency Future | 480.0000 | 463.0000 | (3.542) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.40 | Put | Currency Future | 841.0000 | 806.0000 | (4.162) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.10 | Call | Currency Future | 1,240.0000 | 1,263.0000 | 1.855 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.15 | Call | Currency Future | 129.0000 | 223.0000 | 72.868 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.10 | Call | Currency Future | 136.0000 | 229.0000 | 68.382 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.80 | Put | Currency Future | 3.0000 | 27.0000 | 800.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.80 | Put | Currency Future | 1,103.0000 | 1,087.0000 | (1.451) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.40 | Put | Currency Future | 841.0000 | 806.0000 | (4.162) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.70 | Put | Currency Future | 1,037.0000 | 1,014.0000 | (2.218) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 205.0000 | 287.0000 | 40.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.20 | Call | Currency Future | 123.0000 | 217.0000 | 76.423 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 8.30 | Call | Currency Future | 4,815.0000 | 4,871.0000 | 1.163 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/12/14 | 13.15 | Put | Currency Future | 681.0000 | 648.0000 | (4.846) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 7.60 | Call | Currency Future | 5,515.0000 | 5,568.0000 | 0.961 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.50 | Put | Currency Future | 910.0000 | 873.0000 | (4.066) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.30 | Call | Currency Future | 278.0000 | 344.0000 | 23.741 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 1,660.0000 | 1,684.0000 | 1.446 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.20 | Put | Currency Future | 2,209.0000 | 2,250.0000 | 1.856 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.80 | Call | Currency Future | 3,318.0000 | 3,394.0000 | 2.291 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.00 | Put | Currency Future | 1,242.0000 | 1,239.0000 | (0.242) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,351.0000 | 1,356.0000 | 0.370 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.00 | Put | Currency Future | 2,035.0000 | 2,073.0000 | 1.867 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 8.30 | Put | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 7.85 | Call | Currency Future | 5,265.0000 | 5,319.0000 | 1.026 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.85 | Call | Currency Future | 171.0000 | 259.0000 | 51.462 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.10 | Call | Currency Future | 4,015.0000 | 4,083.0000 | 1.694 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.70 | Call | Currency Future | 451.0000 | 481.0000 | 6.652 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.00 | Call | Currency Future | 356.0000 | 406.0000 | 14.045 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 224.0000 | 302.0000 | 34.821 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.70 | Call | Currency Future | 196.0000 | 279.0000 | 42.347 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 19.85 | Put | Currency Future | 6,736.0000 | 6,705.0000 | (0.460) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.90 | Call | Currency Future | 164.0000 | 253.0000 | 54.268 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.10 | Put | Currency Future | 0.0000 | 16.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 315.0000 | 374.0000 | 18.730 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.80 | Put | Currency Future | 1,865.0000 | 1,898.0000 | 1.769 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.40 | Call | Currency Future | 556.0000 | 573.0000 | 3.058 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 10.60 | Call | Currency Future | 2,536.0000 | 2,613.0000 | 3.036 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.05 | Call | Currency Future | 342.0000 | 395.0000 | 15.497 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.60 | Call | Currency Future | 215.0000 | 294.0000 | 36.744 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 10.85 | Call | Currency Future | 2,299.0000 | 2,371.0000 | 3.132 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.80 | Call | Currency Future | 418.0000 | 455.0000 | 8.852 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 19.60 | Put | Currency Future | 6,486.0000 | 6,457.0000 | (0.447) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.05 | Put | Currency Future | 1,278.0000 | 1,278.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.90 | Call | Currency Future | 386.0000 | 430.0000 | 11.399 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,314.0000 | 1,317.0000 | 0.228 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 10.85 | Put | Currency Future | 34.0000 | 54.0000 | 58.824 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.75 | Call | Currency Future | 434.0000 | 468.0000 | 7.834 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/12/14 | 13.50 | Call | Currency Future | 0.0000 | 541.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.85 | Put | Currency Future | 1,907.0000 | 1,942.0000 | 1.835 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Call | Currency Future | 329.0000 | 384.0000 | 16.717 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.35 | Put | Currency Future | 1.0000 | 19.0000 | 1800.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.20 | Call | Currency Future | 626.0000 | 645.0000 | 3.035 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 10.60 | Put | Currency Future | 21.0000 | 46.0000 | 119.048 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.90 | Put | Currency Future | 1,172.0000 | 1,162.0000 | (0.853) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Call | Currency Future | 329.0000 | 384.0000 | 16.717 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 7.85 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.60 | Put | Currency Future | 1,700.0000 | 1,727.0000 | 1.588 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 9.35 | Call | Currency Future | 3,766.0000 | 3,836.0000 | 1.859 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.75 | Put | Currency Future | 1,070.0000 | 1,050.0000 | (1.869) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.50 | Put | Currency Future | 0.0000 | 873.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.30 | Put | Currency Future | 1,464.0000 | 1,477.0000 | 0.888 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.60 | Call | Currency Future | 215.0000 | 294.0000 | 36.744 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 19.85 | Call | Currency Future | 0.0000 | 22.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.45 | Call | Currency Future | 540.0000 | 557.0000 | 3.148 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.60 | Put | Currency Future | 1,700.0000 | 1,727.0000 | 1.588 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.35 | Call | Currency Future | 1,065.0000 | 1,093.0000 | 2.629 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.35 | Call | Currency Future | 107.0000 | 199.0000 | 85.981 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.25 | Call | Currency Future | 290.0000 | 354.0000 | 22.069 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 18.35 | Call | Currency Future | 4.0000 | 41.0000 | 925.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.90 | Call | Currency Future | 749.0000 | 779.0000 | 4.005 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 20.30 | Call | Currency Future | 0.0000 | 20.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.35 | Put | Currency Future | 300.0000 | 276.0000 | (8.000) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.00 | Put | Currency Future | 591.0000 | 564.0000 | (4.569) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.95 | Put | Currency Future | 1,206.0000 | 1,200.0000 | (0.498) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 16.85 | Put | Currency Future | 3,757.0000 | 3,774.0000 | 0.452 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.50 | Put | Currency Future | 1,620.0000 | 1,642.0000 | 1.358 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.00 | Call | Currency Future | 706.0000 | 731.0000 | 3.541 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.85 | Put | Currency Future | 1,137.0000 | 1,125.0000 | (1.055) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.25 | Put | Currency Future | 1,426.0000 | 1,437.0000 | 0.771 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 20.30 | Put | Currency Future | 7,186.0000 | 7,152.0000 | (0.473) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.35 | Put | Currency Future | 2,342.0000 | 2,382.0000 | 1.708 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.45 | Put | Currency Future | 876.0000 | 839.0000 | (4.224) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.85 | Call | Currency Future | 402.0000 | 442.0000 | 9.950 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/12/14 | 14.35 | Put | Currency Future | 1,502.0000 | 1,518.0000 | 1.065 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.20 | Put | Currency Future | 1,388.0000 | 1,396.0000 | 0.576 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.30 | Call | Currency Future | 590.0000 | 608.0000 | 3.051 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 16.85 | Call | Currency Future | 22.0000 | 91.0000 | 313.636 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.95 | Call | Currency Future | 371.0000 | 418.0000 | 12.668 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.65 | Put | Currency Future | 1,004.0000 | 978.0000 | (2.590) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.20 | Call | Currency Future | 303.0000 | 364.0000 | 20.132 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 18.35 | Put | Currency Future | 5,239.0000 | 5,224.0000 | (0.286) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.95 | Call | Currency Future | 727.0000 | 755.0000 | 3.851 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.50 | Call | Currency Future | 234.0000 | 310.0000 | 32.479 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.90 | Put | Currency Future | 1,949.0000 | 1,985.0000 | 1.847 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,314.0000 | 1,317.0000 | 0.228 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.45 | Call | Currency Future | 245.0000 | 318.0000 | 29.796 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.95 | Put | Currency Future | 562.0000 | 537.0000 | (4.448) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.90 | Put | Currency Future | 1,949.0000 | 1,985.0000 | 1.847 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.35 | Call | Currency Future | 267.0000 | 335.0000 | 25.468 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.00 | Put | Currency Future | 1,242.0000 | 1,239.0000 | (0.242) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.30 | Put | Currency Future | 775.0000 | 741.0000 | (4.387) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.90 | Call | Currency Future | 164.0000 | 253.0000 | 54.268 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.40 | Put | Currency Future | 1,541.0000 | 1,559.0000 | 1.168 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.35 | Call | Currency Future | 267.0000 | 335.0000 | 25.468 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.40 | Put | Currency Future | 1,541.0000 | 1,559.0000 | 1.168 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.40 | Call | Currency Future | 255.0000 | 327.0000 | 28.235 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.75 | Call | Currency Future | 820.0000 | 856.0000 | 4.390 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.60 | Call | Currency Future | 487.0000 | 510.0000 | 4.723 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.85 | Call | Currency Future | 402.0000 | 442.0000 | 9.950 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.40 | Call | Currency Future | 255.0000 | 327.0000 | 28.235 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.90 | Call | Currency Future | 386.0000 | 430.0000 | 11.399 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.35 | Put | Currency Future | 1,502.0000 | 1,518.0000 | 1.065 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.90 | Put | Currency Future | 1,172.0000 | 1,162.0000 | (0.853) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.95 | Call | Currency Future | 156.0000 | 247.0000 | 58.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.65 | Put | Currency Future | 1,004.0000 | 978.0000 | (2.590) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 1,660.0000 | 1,684.0000 | 1.446 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.75 | Put | Currency Future | 455.0000 | 439.0000 | (3.516) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.65 | Call | Currency Future | 469.0000 | 496.0000 | 5.757 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.95 | Put | Currency Future | 1,992.0000 | 2,029.0000 | 1.857 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,741.0000 | 1,769.0000 | 1.608 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.45 | Put | Currency Future | 1,580.0000 | 1,601.0000 | 1.329 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.25 | Call | Currency Future | 608.0000 | 627.0000 | 3.125 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 205.0000 | 287.0000 | 40.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.05 | Put | Currency Future | 621.0000 | 590.0000 | (4.992) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.70 | Call | Currency Future | 451.0000 | 481.0000 | 6.652 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.05 | Put | Currency Future | 2,078.0000 | 2,118.0000 | 1.925 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.05 | Call | Currency Future | 685.0000 | 708.0000 | 3.358 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 15.05 | Call | Currency Future | 142.0000 | 235.0000 | 65.493 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.20 | Call | Currency Future | 626.0000 | 645.0000 | 3.035 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.25 | Put | Currency Future | 743.0000 | 709.0000 | (4.576) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.70 | Put | Currency Future | 1,037.0000 | 1,014.0000 | (2.218) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 224.0000 | 302.0000 | 34.821 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.20 | Put | Currency Future | 712.0000 | 678.0000 | (4.775) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.85 | Call | Currency Future | 772.0000 | 804.0000 | 4.145 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.85 | Put | Currency Future | 507.0000 | 487.0000 | (3.945) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.10 | Call | Currency Future | 665.0000 | 685.0000 | 3.008 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.95 | Call | Currency Future | 371.0000 | 418.0000 | 12.668 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.60 | Call | Currency Future | 487.0000 | 510.0000 | 4.723 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.85 | Put | Currency Future | 1,137.0000 | 1,125.0000 | (1.055) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 315.0000 | 374.0000 | 18.730 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,351.0000 | 1,356.0000 | 0.370 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.95 | Put | Currency Future | 1,206.0000 | 1,200.0000 | (0.498) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.15 | Call | Currency Future | 645.0000 | 665.0000 | 3.101 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.10 | Put | Currency Future | 651.0000 | 618.0000 | (5.069) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.45 | Call | Currency Future | 540.0000 | 557.0000 | 3.148 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.15 | Put | Currency Future | 681.0000 | 648.0000 | (4.846) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.60 | Put | Currency Future | 972.0000 | 943.0000 | (2.984) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 14.00 | Call | Currency Future | 356.0000 | 406.0000 | 14.045 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.45 | Put | Currency Future | 876.0000 | 839.0000 | (4.224) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 13.60 | Put | Currency Future | 972.0000 | 943.0000 | (2.984) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.70 | Call | Currency Future | 845.0000 | 884.0000 | 4.615 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.60 | Put | Currency Future | 390.0000 | 373.0000 | (4.359) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.70 | Put | Currency Future | 431.0000 | 416.0000 | (3.480) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.90 | Call | Currency Future | 749.0000 | 779.0000 | 4.005 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2009/12/14 | 12.60 | Call | Currency Future | 905.0000 | 940.0000 | 3.867 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 534.0000 | 512.0000 | (4.120) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 808.0000 | 773.0000 | (4.332) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 573.0000 | 591.0000 | 3.141 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | | | Currency Future | 13.3309 | 13.3850 | 0.406 | 0.0000 | 0.0000 | 20 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.70 | Call | Currency Future | 714.0000 | 733.0000 | 2.661 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.90 | Call | Currency Future | 1,034.0000 | 1,062.0000 | 2.708 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.30 | Call | Currency Future | 0.0000 | 381.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.90 | Put | Currency Future | 225.0000 | 211.0000 | (6.222) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.30 | Put | Currency Future | 0.0000 | 1,480.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.90 | Put | Currency Future | 603.0000 | 577.0000 | (4.312) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.30 | Put | Currency Future | 0.0000 | 2,296.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 1,083.0000 | 1,048.0000 | (3.232) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.30 | Put | Currency Future | 0.0000 | 3,171.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.90 | Call | Currency Future | 653.0000 | 671.0000 | 2.757 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.90 | Call | Currency Future | 432.0000 | 443.0000 | 2.546 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.30 | Put | Currency Future | 0.0000 | 4,094.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.90 | Put | Currency Future | 3,770.0000 | 3,720.0000 | (1.326) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.30 | Call | Currency Future | 0.0000 | 565.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.90 | Call | Currency Future | 201.0000 | 205.0000 | 1.990 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.30 | Call | Currency Future | 0.0000 | 256.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.90 | Put | Currency Future | 2,862.0000 | 2,813.0000 | (1.712) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.30 | Put | Currency Future | 0.0000 | 320.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.90 | Call | Currency Future | 293.0000 | 298.0000 | 1.706 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.30 | Call | Currency Future | 0.0000 | 179.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.90 | Put | Currency Future | 2,001.0000 | 1,958.0000 | (2.149) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.30 | Put | Currency Future | 0.0000 | 102.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.75 | Put | Currency Future | 1,117.0000 | 1,082.0000 | (3.133) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.90 | Call | Currency Future | 1,656.0000 | 1,696.0000 | 2.415 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.60 | Call | Currency Future | 746.0000 | 766.0000 | 2.681 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.90 | Put | Currency Future | 85.0000 | 80.0000 | (5.882) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.95 | Call | Currency Future | 639.0000 | 657.0000 | 2.817 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.90 | Call | Currency Future | 3,478.0000 | 3,530.0000 | 1.495 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.55 | Call | Currency Future | 763.0000 | 784.0000 | 2.752 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 13.75 | Call | Currency Future | 698.0000 | 717.0000 | 2.722 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.90 | Put | Currency Future | 47.0000 | 45.0000 | (4.255) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/03/15 | 13.90 | Put | Currency Future | 1,223.0000 | 1,186.0000 | (3.025) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.55 | Put | Currency Future | 982.0000 | 949.0000 | (3.360) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.95 | Put | Currency Future | 1,258.0000 | 1,222.0000 | (2.862) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.30 | Put | Currency Future | 0.0000 | 793.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.90 | Call | Currency Future | 2,516.0000 | 2,565.0000 | 1.948 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.30 | Call | Currency Future | 0.0000 | 1,405.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.30 | Call | Currency Future | 0.0000 | 878.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.30 | Call | Currency Future | 0.0000 | 4,118.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.30 | Put | Currency Future | 0.0000 | 33.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.30 | Call | Currency Future | 0.0000 | 3,142.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.60 | Put | Currency Future | 1,015.0000 | 981.0000 | (3.350) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.30 | Put | Currency Future | 0.0000 | 57.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.70 | Put | Currency Future | 1,083.0000 | 1,048.0000 | (3.232) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.05 | Call | Currency Future | 612.0000 | 629.0000 | 2.778 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.30 | Call | Currency Future | 0.0000 | 2,187.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.05 | Put | Currency Future | 1,331.0000 | 1,294.0000 | (2.780) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.90 | Put | Currency Future | 4,696.0000 | 4,656.0000 | (0.852) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.70 | Call | Currency Future | 714.0000 | 733.0000 | 2.661 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.90 | Call | Currency Future | 127.0000 | 141.0000 | 11.024 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.55 | Put | Currency Future | 3,448.0000 | 3,398.0000 | (1.450) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.55 | Put | Currency Future | 1,715.0000 | 1,675.0000 | (2.332) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.55 | Call | Currency Future | 336.0000 | 343.0000 | 2.083 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.85 | Call | Currency Future | 299.0000 | 304.0000 | 1.672 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.55 | Call | Currency Future | 229.0000 | 233.0000 | 1.747 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.95 | Call | Currency Future | 123.0000 | 139.0000 | 13.008 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.55 | Put | Currency Future | 2,555.0000 | 2,508.0000 | (1.840) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.95 | Put | Currency Future | 4,742.0000 | 4,704.0000 | (0.801) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.55 | Put | Currency Future | 4,372.0000 | 4,327.0000 | (1.029) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.85 | Call | Currency Future | 205.0000 | 209.0000 | 1.951 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.95 | Put | Currency Future | 3,817.0000 | 3,767.0000 | (1.310) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.55 | Call | Currency Future | 496.0000 | 510.0000 | 2.823 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.85 | Put | Currency Future | 2,818.0000 | 2,769.0000 | (1.739) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.50 | Put | Currency Future | 4,326.0000 | 4,280.0000 | (1.063) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.85 | Put | Currency Future | 213.0000 | 200.0000 | (6.103) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.85 | Call | Currency Future | 1,058.0000 | 1,087.0000 | 2.741 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.85 | Call | Currency Future | 3,527.0000 | 3,579.0000 | 1.474 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/03/15 | 15.75 | Call | Currency Future | 310.0000 | 317.0000 | 2.258 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.85 | Put | Currency Future | 46.0000 | 44.0000 | (4.348) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.75 | Put | Currency Future | 2,730.0000 | 2,682.0000 | (1.758) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.85 | Call | Currency Future | 2,563.0000 | 2,613.0000 | 1.951 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.75 | Put | Currency Future | 1,877.0000 | 1,835.0000 | (2.238) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.85 | Put | Currency Future | 82.0000 | 78.0000 | (4.878) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.75 | Call | Currency Future | 213.0000 | 216.0000 | 1.408 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,694.0000 | 1,735.0000 | 2.420 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.50 | Call | Currency Future | 781.0000 | 802.0000 | 2.689 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.75 | Call | Currency Future | 137.0000 | 150.0000 | 9.489 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.85 | Put | Currency Future | 577.0000 | 552.0000 | (4.333) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.80 | Call | Currency Future | 683.0000 | 701.0000 | 2.635 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.75 | Put | Currency Future | 4,556.0000 | 4,515.0000 | (0.900) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.95 | Call | Currency Future | 198.0000 | 202.0000 | 2.020 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.80 | Put | Currency Future | 1,152.0000 | 1,116.0000 | (3.125) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.75 | Put | Currency Future | 3,632.0000 | 3,581.0000 | (1.404) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.55 | Call | Currency Future | 153.0000 | 162.0000 | 5.882 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.95 | Call | Currency Future | 287.0000 | 293.0000 | 2.091 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.75 | Call | Currency Future | 458.0000 | 470.0000 | 2.620 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.75 | Call | Currency Future | 1,109.0000 | 1,140.0000 | 2.795 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.75 | Call | Currency Future | 3,624.0000 | 3,677.0000 | 1.462 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.75 | Put | Currency Future | 43.0000 | 42.0000 | (2.326) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.75 | Put | Currency Future | 529.0000 | 505.0000 | (4.537) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.50 | Put | Currency Future | 950.0000 | 917.0000 | (3.474) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.75 | Call | Currency Future | 2,658.0000 | 2,708.0000 | 1.881 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.75 | Call | Currency Future | 1,771.0000 | 1,813.0000 | 2.372 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.85 | Put | Currency Future | 1,187.0000 | 1,151.0000 | (3.033) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.75 | Put | Currency Future | 190.0000 | 178.0000 | (6.316) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.95 | Put | Currency Future | 2,906.0000 | 2,858.0000 | (1.652) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.85 | Call | Currency Future | 668.0000 | 686.0000 | 2.695 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.75 | Put | Currency Future | 77.0000 | 73.0000 | (5.195) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.55 | Put | Currency Future | 438.0000 | 416.0000 | (5.023) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.85 | Call | Currency Future | 440.0000 | 452.0000 | 2.727 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.55 | Call | Currency Future | 3,820.0000 | 3,872.0000 | 1.361 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.85 | Put | Currency Future | 1,960.0000 | 1,917.0000 | (2.194) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.65 | Call | Currency Future | 477.0000 | 489.0000 | 2.516 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/03/15 | 11.55 | Put | Currency Future | 150.0000 | 140.0000 | (6.667) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.95 | Call | Currency Future | 3,429.0000 | 3,482.0000 | 1.546 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.65 | Call | Currency Future | 145.0000 | 156.0000 | 7.586 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.85 | Call | Currency Future | 130.0000 | 144.0000 | 10.769 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.95 | Call | Currency Future | 424.0000 | 435.0000 | 2.594 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.85 | Put | Currency Future | 3,724.0000 | 3,674.0000 | (1.343) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.55 | Call | Currency Future | 1,219.0000 | 1,251.0000 | 2.625 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.95 | Put | Currency Future | 2,043.0000 | 2,000.0000 | (2.105) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.95 | Call | Currency Future | 1,009.0000 | 1,037.0000 | 2.775 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.95 | Put | Currency Future | 628.0000 | 602.0000 | (4.140) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.95 | Call | Currency Future | 1,618.0000 | 1,658.0000 | 2.472 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.95 | Call | Currency Future | 2,469.0000 | 2,518.0000 | 1.985 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.95 | Put | Currency Future | 88.0000 | 83.0000 | (5.682) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.95 | Put | Currency Future | 48.0000 | 47.0000 | (2.083) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.95 | Put | Currency Future | 237.0000 | 223.0000 | (5.907) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.65 | Call | Currency Future | 730.0000 | 750.0000 | 2.740 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.65 | Put | Currency Future | 4,464.0000 | 4,421.0000 | (0.963) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 13.65 | Put | Currency Future | 1,049.0000 | 1,015.0000 | (3.241) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.60 | Call | Currency Future | 2,801.0000 | 2,852.0000 | 1.821 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.55 | Put | Currency Future | 68.0000 | 65.0000 | (4.412) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.60 | Call | Currency Future | 329.0000 | 336.0000 | 2.128 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.55 | Call | Currency Future | 2,849.0000 | 2,900.0000 | 1.790 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.65 | Put | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.60 | Put | Currency Future | 2,598.0000 | 2,551.0000 | (1.809) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.55 | Put | Currency Future | 39.0000 | 37.0000 | (5.128) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 9.65 | Call | Currency Future | 3,722.0000 | 3,775.0000 | 1.424 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.60 | Put | Currency Future | 1,755.0000 | 1,714.0000 | (2.336) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 11.55 | Call | Currency Future | 1,931.0000 | 1,975.0000 | 2.279 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.65 | Put | Currency Future | 73.0000 | 69.0000 | (5.479) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 16.60 | Call | Currency Future | 225.0000 | 229.0000 | 1.778 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.85 | Put | Currency Future | 4,649.0000 | 4,609.0000 | (0.860) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 10.65 | Call | Currency Future | 2,754.0000 | 2,804.0000 | 1.816 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 17.60 | Call | Currency Future | 149.0000 | 159.0000 | 6.711 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 14.65 | Put | Currency Future | 1,796.0000 | 1,754.0000 | (2.339) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 15.65 | Call | Currency Future | 323.0000 | 330.0000 | 2.167 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/03/15 | 12.65 | Put | Currency Future | 482.0000 | 459.0000 | (4.772) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2010/03/15 | 12.65 | Call | Currency Future | 1,163.0000 | 1,194.0000 | 2.666 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.65 | Put | Currency Future | 3,540.0000 | 3,489.0000 | (1.441) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.65 | Call | Currency Future | 1,850.0000 | 1,893.0000 | 2.324 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.65 | Put | Currency Future | 169.0000 | 158.0000 | (6.509) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.65 | Put | Currency Future | 2,642.0000 | 2,595.0000 | (1.779) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.65 | Call | Currency Future | 221.0000 | 224.0000 | 1.357 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.60 | Put | Currency Future | 4,418.0000 | 4,374.0000 | (0.996) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.60 | Put | Currency Future | 3,494.0000 | 3,444.0000 | (1.431) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.60 | Call | Currency Future | 486.0000 | 499.0000 | 2.675 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.60 | Put | Currency Future | 459.0000 | 438.0000 | (4.575) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.60 | Call | Currency Future | 1,190.0000 | 1,223.0000 | 2.773 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.60 | Call | Currency Future | 3,771.0000 | 3,824.0000 | 1.405 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.60 | Put | Currency Future | 40.0000 | 39.0000 | (2.500) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.50 | Call | Currency Future | 157.0000 | 165.0000 | 5.096 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.60 | Put | Currency Future | 71.0000 | 67.0000 | (5.634) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.60 | Put | Currency Future | 160.0000 | 149.0000 | (6.875) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.60 | Call | Currency Future | 1,891.0000 | 1,934.0000 | 2.274 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.50 | Put | Currency Future | 3,403.0000 | 3,352.0000 | (1.499) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.50 | Call | Currency Future | 1,972.0000 | 2,017.0000 | 2.282 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.50 | Put | Currency Future | 2,512.0000 | 2,465.0000 | (1.871) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.50 | Call | Currency Future | 234.0000 | 237.0000 | 1.282 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.50 | Call | Currency Future | 2,897.0000 | 2,949.0000 | 1.795 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.50 | Put | Currency Future | 38.0000 | 36.0000 | (5.263) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.50 | Put | Currency Future | 66.0000 | 64.0000 | (3.030) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.50 | Call | Currency Future | 3,869.0000 | 3,921.0000 | 1.344 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.50 | Call | Currency Future | 1,247.0000 | 1,281.0000 | 2.727 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.50 | Call | Currency Future | 343.0000 | 350.0000 | 2.041 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.50 | Put | Currency Future | 1,676.0000 | 1,635.0000 | (2.446) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.50 | Put | Currency Future | 142.0000 | 132.0000 | (7.042) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.50 | Call | Currency Future | 507.0000 | 520.0000 | 2.564 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.50 | Put | Currency Future | 416.0000 | 396.0000 | (4.808) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.80 | Call | Currency Future | 3,575.0000 | 3,628.0000 | 1.483 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.80 | Put | Currency Future | 45.0000 | 43.0000 | (4.444) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.80 | Call | Currency Future | 134.0000 | 147.0000 | 9.701 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.80 | Call | Currency Future | 2,611.0000 | 2,661.0000 | 1.915 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.80 | Call | Currency Future | 1,732.0000 | 1,774.0000 | 2.425 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2010/03/15 | 15.80 | Put | Currency Future | 2,774.0000 | 2,725.0000 | (1.766) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.80 | Call | Currency Future | 209.0000 | 213.0000 | 1.914 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.80 | Put | Currency Future | 3,678.0000 | 3,628.0000 | (1.359) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.80 | Call | Currency Future | 304.0000 | 310.0000 | 1.974 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.80 | Put | Currency Future | 1,918.0000 | 1,876.0000 | (2.190) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.80 | Call | Currency Future | 449.0000 | 461.0000 | 2.673 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.80 | Put | Currency Future | 201.0000 | 189.0000 | (5.970) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.80 | Call | Currency Future | 1,084.0000 | 1,113.0000 | 2.675 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.80 | Put | Currency Future | 553.0000 | 528.0000 | (4.521) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.80 | Put | Currency Future | 80.0000 | 76.0000 | (5.000) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.80 | Put | Currency Future | 4,603.0000 | 4,562.0000 | (0.891) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.70 | Put | Currency Future | 4,510.0000 | 4,468.0000 | (0.931) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.70 | Call | Currency Future | 2,706.0000 | 2,756.0000 | 1.848 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 10.70 | Put | Currency Future | 75.0000 | 71.0000 | (5.333) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.70 | Call | Currency Future | 1,811.0000 | 1,853.0000 | 2.319 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 11.70 | Put | Currency Future | 180.0000 | 168.0000 | (6.667) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.70 | Call | Currency Future | 1,136.0000 | 1,167.0000 | 2.729 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.70 | Put | Currency Future | 42.0000 | 41.0000 | (2.381) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 9.70 | Call | Currency Future | 3,673.0000 | 3,726.0000 | 1.443 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.70 | Call | Currency Future | 467.0000 | 480.0000 | 2.784 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 12.70 | Put | Currency Future | 505.0000 | 482.0000 | (4.554) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 14.70 | Put | Currency Future | 1,836.0000 | 1,795.0000 | (2.233) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.70 | Put | Currency Future | 2,686.0000 | 2,638.0000 | (1.787) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 15.70 | Call | Currency Future | 317.0000 | 323.0000 | 1.893 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.70 | Call | Currency Future | 217.0000 | 220.0000 | 1.382 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 17.70 | Call | Currency Future | 141.0000 | 153.0000 | 8.511 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/03/15 | 16.70 | Put | Currency Future | 3,586.0000 | 3,535.0000 | (1.422) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | | | Currency Future | 13.5429 | 13.5989 | 0.414 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 17.60 | Call | Currency Future | 266.0000 | 273.0000 | 2.632 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 11.15 | Call | Currency Future | 2,531.0000 | 2,582.0000 | 2.015 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.10 | Call | Currency Future | 1,188.0000 | 1,218.0000 | 2.525 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 11.15 | Put | Currency Future | 138.0000 | 133.0000 | (3.623) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.50 | Put | Currency Future | 977.0000 | 946.0000 | (3.173) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 11.60 | Put | Currency Future | 210.0000 | 200.0000 | (4.762) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.65 | Put | Currency Future | 52.0000 | 51.0000 | (1.923) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 12.10 | Put | Currency Future | 332.0000 | 317.0000 | (4.518) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.60 | Call | Currency Future | 2,153.0000 | 2,199.0000 | 2.137 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 8.15 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.10 | Put | Currency Future | 745.0000 | 719.0000 | (3.490) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.65 | Call | Currency Future | 3,945.0000 | 3,999.0000 | 1.369 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.10 | Put | Currency Future | 2,982.0000 | 2,931.0000 | (1.710) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 8.15 | Call | Currency Future | 5,399.0000 | 5,455.0000 | 1.037 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.95 | Call | Currency Future | 863.0000 | 884.0000 | 2.433 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 8.60 | Call | Currency Future | 4,956.0000 | 5,012.0000 | 1.130 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.65 | Call | Currency Future | 1,414.0000 | 1,449.0000 | 2.475 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.35 | Call | Currency Future | 748.0000 | 766.0000 | 2.406 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 20.60 | Call | Currency Future | 76.0000 | 115.0000 | 51.316 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.65 | Call | Currency Future | 487.0000 | 499.0000 | 2.464 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.60 | Put | Currency Future | 4,323.0000 | 4,274.0000 | (1.133) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.10 | Call | Currency Future | 424.0000 | 430.0000 | 1.415 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.65 | Put | Currency Future | 521.0000 | 500.0000 | (4.031) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.55 | Put | Currency Future | 0.0000 | 977.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 19.10 | Put | Currency Future | 5,705.0000 | 5,677.0000 | (0.491) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.05 | Put | Currency Future | 0.0000 | 2,888.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.35 | Put | Currency Future | 1,555.0000 | 1,518.0000 | (2.379) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 20.60 | Put | Currency Future | 7,133.0000 | 7,116.0000 | (0.238) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.05 | Call | Currency Future | 0.0000 | 437.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.55 | Call | Currency Future | 0.0000 | 1,026.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 19.10 | Call | Currency Future | 148.0000 | 176.0000 | 18.919 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.05 | Put | Currency Future | 0.0000 | 2,056.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.15 | Put | Currency Future | 1,410.0000 | 1,374.0000 | (2.553) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.05 | Call | Currency Future | 0.0000 | 605.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.75 | Put | Currency Future | 1,136.0000 | 1,103.0000 | (2.905) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.10 | Call | Currency Future | 2,575.0000 | 2,626.0000 | 1.981 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 8.60 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.30 | Call | Currency Future | 761.0000 | 780.0000 | 2.497 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.55 | Put | Currency Future | 0.0000 | 457.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.15 | Call | Currency Future | 803.0000 | 823.0000 | 2.491 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.50 | Call | Currency Future | 1,020.0000 | 1,045.0000 | 2.451 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.75 | Call | Currency Future | 929.0000 | 952.0000 | 2.476 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.10 | Put | Currency Future | 132.0000 | 127.0000 | (3.788) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 17.05 | Call | Currency Future | 0.0000 | 320.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.10 | Call | Currency Future | 1,775.0000 | 1,816.0000 | 2.310 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.30 | Put | Currency Future | 4,048.0000 | 3,998.0000 | (1.235) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.55 | Put | Currency Future | 0.0000 | 190.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.95 | Put | Currency Future | 1,270.0000 | 1,236.0000 | (2.677) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.10 | Put | Currency Future | 1,374.0000 | 1,339.0000 | (2.547) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.30 | Call | Currency Future | 210.0000 | 221.0000 | 5.238 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.55 | Call | Currency Future | 0.0000 | 1,506.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 7.90 | Call | Currency Future | 5,647.0000 | 5,703.0000 | 0.992 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.25 | Call | Currency Future | 774.0000 | 794.0000 | 2.584 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.85 | Put | Currency Future | 616.0000 | 593.0000 | (3.734) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.30 | Put | Currency Future | 4,967.0000 | 4,922.0000 | (0.906) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.90 | Call | Currency Future | 879.0000 | 901.0000 | 2.503 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.55 | Put | Currency Future | 0.0000 | 49.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.35 | Call | Currency Future | 535.0000 | 549.0000 | 2.617 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.30 | Call | Currency Future | 291.0000 | 297.0000 | 2.062 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.55 | Call | Currency Future | 0.0000 | 2,239.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.70 | Call | Currency Future | 946.0000 | 970.0000 | 2.537 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.55 | Call | Currency Future | 0.0000 | 4,097.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.40 | Call | Currency Future | 4,184.0000 | 4,239.0000 | 1.315 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.10 | Call | Currency Future | 817.0000 | 838.0000 | 2.570 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.85 | Call | Currency Future | 1,309.0000 | 1,342.0000 | 2.521 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.60 | Call | Currency Future | 361.0000 | 367.0000 | 1.662 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.30 | Put | Currency Future | 3,155.0000 | 3,104.0000 | (1.616) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.45 | Put | Currency Future | 946.0000 | 916.0000 | (3.171) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.90 | Put | Currency Future | 3,687.0000 | 3,636.0000 | (1.383) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.35 | Call | Currency Future | 1,601.0000 | 1,640.0000 | 2.436 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.60 | Call | Currency Future | 494.0000 | 508.0000 | 2.834 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.30 | Call | Currency Future | 398.0000 | 403.0000 | 1.256 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.05 | Put | Currency Future | 0.0000 | 3,771.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.70 | Put | Currency Future | 1,103.0000 | 1,071.0000 | (2.901) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.60 | Put | Currency Future | 1,743.0000 | 1,704.0000 | (2.238) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.40 | Call | Currency Future | 201.0000 | 215.0000 | 6.965 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.35 | Put | Currency Future | 408.0000 | 391.0000 | (4.167) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.60 | Put | Currency Future | 5,241.0000 | 5,204.0000 | (0.706) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.30 | Put | Currency Future | 1,518.0000 | 1,481.0000 | (2.437) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 13.90 | Put | Currency Future | 1,236.0000 | 1,202.0000 | (2.751) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.55 | Put | Currency Future | 0.0000 | 73.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.90 | Call | Currency Future | 329.0000 | 334.0000 | 1.520 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.80 | Put | Currency Future | 591.0000 | 569.0000 | (3.723) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.60 | Call | Currency Future | 184.0000 | 203.0000 | 10.326 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.10 | Put | Currency Future | 63.0000 | 61.0000 | (3.175) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.30 | Call | Currency Future | 544.0000 | 558.0000 | 2.574 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.55 | Call | Currency Future | 0.0000 | 3,122.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 19.90 | Call | Currency Future | 104.0000 | 141.0000 | 35.577 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.25 | Put | Currency Future | 1,482.0000 | 1,445.0000 | (2.497) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.35 | Put | Currency Future | 3,198.0000 | 3,148.0000 | (1.563) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.60 | Put | Currency Future | 2,551.0000 | 2,509.0000 | (1.646) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.30 | Put | Currency Future | 2,301.0000 | 2,259.0000 | (1.825) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.25 | Put | Currency Future | 829.0000 | 801.0000 | (3.378) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.35 | Call | Currency Future | 391.0000 | 396.0000 | 1.279 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.60 | Put | Currency Future | 3,419.0000 | 3,368.0000 | (1.492) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.20 | Call | Currency Future | 562.0000 | 576.0000 | 2.491 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 7.90 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.35 | Call | Currency Future | 205.0000 | 218.0000 | 6.341 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.05 | Put | Currency Future | 0.0000 | 4,689.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.40 | Call | Currency Future | 283.0000 | 289.0000 | 2.120 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 19.90 | Put | Currency Future | 6,461.0000 | 6,442.0000 | (0.294) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.35 | Put | Currency Future | 5,012.0000 | 4,969.0000 | (0.858) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.05 | Call | Currency Future | 0.0000 | 238.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.70 | Put | Currency Future | 544.0000 | 523.0000 | (3.860) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.40 | Put | Currency Future | 2,384.0000 | 2,342.0000 | (1.762) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.40 | Call | Currency Future | 385.0000 | 390.0000 | 1.299 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.20 | Put | Currency Future | 2,219.0000 | 2,177.0000 | (1.893) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.40 | Put | Currency Future | 5,058.0000 | 5,016.0000 | (0.830) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.35 | Put | Currency Future | 2,342.0000 | 2,300.0000 | (1.793) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.85 | Call | Currency Future | 895.0000 | 917.0000 | 2.458 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.10 | Call | Currency Future | 3,505.0000 | 3,560.0000 | 1.569 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.40 | Put | Currency Future | 3,242.0000 | 3,191.0000 | (1.573) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.70 | Call | Currency Future | 1,387.0000 | 1,422.0000 | 2.523 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.85 | Put | Currency Future | 266.0000 | 254.0000 | (4.511) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.40 | Put | Currency Future | 425.0000 | 407.0000 | (4.235) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 18.00 | Put | Currency Future | 4,694.0000 | 4,643.0000 | (1.086) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.35 | Put | Currency Future | 4,094.0000 | 4,044.0000 | (1.221) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.40 | Put | Currency Future | 4,140.0000 | 4,090.0000 | (1.208) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.70 | Call | Currency Future | 2,931.0000 | 2,985.0000 | 1.842 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.25 | Call | Currency Future | 1,122.0000 | 1,150.0000 | 2.496 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.90 | Call | Currency Future | 2,751.0000 | 2,804.0000 | 1.927 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.75 | Call | Currency Future | 3,847.0000 | 3,902.0000 | 1.430 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.30 | Put | Currency Future | 392.0000 | 375.0000 | (4.337) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.85 | Put | Currency Future | 1,202.0000 | 1,169.0000 | (2.745) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.50 | Call | Currency Future | 1,502.0000 | 1,539.0000 | 2.463 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.70 | Call | Currency Future | 2,074.0000 | 2,120.0000 | 2.218 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.85 | Put | Currency Future | 103.0000 | 100.0000 | (2.913) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.95 | Call | Currency Future | 3,652.0000 | 3,706.0000 | 1.479 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.90 | Put | Currency Future | 108.0000 | 105.0000 | (2.778) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.00 | Call | Currency Future | 237.0000 | 241.0000 | 1.688 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.30 | Call | Currency Future | 1,635.0000 | 1,674.0000 | 2.385 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.40 | Call | Currency Future | 1,059.0000 | 1,086.0000 | 2.550 | 0 | 0 | 12,179 |
| 01/07/2009 | £ / R 2010/06/14 | 20.15 | Call | Currency Future | 93.0000 | 131.0000 | 40.860 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.50 | Put | Currency Future | 191.0000 | 182.0000 | (4.712) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.35 | Put | Currency Future | 887.0000 | 858.0000 | (3.269) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.85 | Call | Currency Future | 1,959.0000 | 2,003.0000 | 2.246 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.95 | Put | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.40 | Call | Currency Future | 526.0000 | 541.0000 | 2.852 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.75 | Put | Currency Future | 54.0000 | 53.0000 | (1.852) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.35 | Call | Currency Future | 287.0000 | 293.0000 | 2.091 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.50 | Put | Currency Future | 4,231.0000 | 4,182.0000 | (1.158) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.65 | Put | Currency Future | 5,287.0000 | 5,251.0000 | (0.681) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.35 | Call | Currency Future | 1,079.0000 | 1,107.0000 | 2.595 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.40 | Put | Currency Future | 41.0000 | 40.0000 | (2.439) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.00 | Put | Currency Future | 3,777.0000 | 3,726.0000 | (1.350) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.80 | Call | Currency Future | 1,334.0000 | 1,368.0000 | 2.549 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.65 | Call | Currency Future | 180.0000 | 200.0000 | 11.111 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.80 | Call | Currency Future | 912.0000 | 934.0000 | 2.412 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.40 | Call | Currency Future | 1,568.0000 | 1,606.0000 | 2.423 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.75 | Call | Currency Future | 651.0000 | 668.0000 | 2.611 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.70 | Put | Currency Future | 1,103.0000 | 1,071.0000 | (2.901) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 17.15 | Put | Currency Future | 3,912.0000 | 3,862.0000 | (1.278) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.00 | Put | Currency Future | 2,895.0000 | 2,845.0000 | (1.727) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.30 | Put | Currency Future | 857.0000 | 829.0000 | (3.267) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.70 | Call | Currency Future | 946.0000 | 970.0000 | 2.537 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.75 | Call | Currency Future | 255.0000 | 260.0000 | 1.961 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.30 | Call | Currency Future | 1,100.0000 | 1,128.0000 | 2.545 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.40 | Put | Currency Future | 916.0000 | 887.0000 | (3.166) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 20.15 | Put | Currency Future | 6,700.0000 | 6,682.0000 | (0.269) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.75 | Put | Currency Future | 4,462.0000 | 4,412.0000 | (1.121) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.15 | Call | Currency Future | 305.0000 | 311.0000 | 1.967 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.00 | Call | Currency Future | 320.0000 | 325.0000 | 1.563 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.50 | Call | Currency Future | 274.0000 | 281.0000 | 2.555 | 0 | 0 | 12,179 |
| 01/07/2009 | £ / R 2010/06/14 | 15.65 | Put | Currency Future | 2,594.0000 | 2,550.0000 | (1.696) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.75 | Put | Currency Future | 3,552.0000 | 3,501.0000 | (1.436) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.75 | Put | Currency Future | 2,679.0000 | 2,634.0000 | (1.680) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.75 | Call | Currency Future | 345.0000 | 350.0000 | 1.449 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.75 | Put | Currency Future | 1,859.0000 | 1,819.0000 | (2.152) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.65 | Call | Currency Future | 262.0000 | 269.0000 | 2.672 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.00 | Call | Currency Future | 847.0000 | 869.0000 | 2.597 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.75 | Call | Currency Future | 472.0000 | 483.0000 | 2.331 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.15 | Call | Currency Future | 1,166.0000 | 1,195.0000 | 2.487 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.75 | Put | Currency Future | 93.0000 | 90.0000 | (3.226) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.15 | Put | Currency Future | 773.0000 | 746.0000 | (3.493) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.05 | Put | Currency Future | 1,339.0000 | 1,304.0000 | (2.614) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.50 | Put | Currency Future | 74.0000 | 72.0000 | (2.703) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.65 | Call | Currency Future | 356.0000 | 361.0000 | 1.404 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.05 | Call | Currency Future | 832.0000 | 853.0000 | 2.524 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.35 | Call | Currency Future | 2,360.0000 | 2,409.0000 | 2.076 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.65 | Put | Currency Future | 3,463.0000 | 3,412.0000 | (1.473) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.35 | Put | Currency Future | 69.0000 | 68.0000 | (1.449) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.15 | Put | Currency Future | 346.0000 | 331.0000 | (4.335) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.35 | Put | Currency Future | 167.0000 | 160.0000 | (4.192) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.15 | Put | Currency Future | 64.0000 | 62.0000 | (3.125) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.55 | Put | Currency Future | 4,277.0000 | 4,228.0000 | (1.146) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.75 | Call | Currency Future | 2,886.0000 | 2,939.0000 | 1.836 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.15 | Call | Currency Future | 1,739.0000 | 1,780.0000 | 2.358 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2010/06/14 | 11.70 | Put | Currency Future | 231.0000 | 221.0000 | (4.329) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 17.55 | Call | Currency Future | 270.0000 | 277.0000 | 2.593 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.70 | Put | Currency Future | 88.0000 | 86.0000 | (2.273) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 11.50 | Call | Currency Future | 2,234.0000 | 2,281.0000 | 2.104 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 16.00 | Call | Currency Future | 438.0000 | 444.0000 | 1.370 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 14.60 | Call | Currency Future | 685.0000 | 703.0000 | 2.628 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.15 | Call | Currency Future | 3,457.0000 | 3,511.0000 | 1.562 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 18.50 | Call | Currency Future | 192.0000 | 208.0000 | 8.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.35 | Call | Currency Future | 3,262.0000 | 3,317.0000 | 1.686 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 14.00 | Put | Currency Future | 1,304.0000 | 1,270.0000 | (2.607) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 18.50 | Put | Currency Future | 5,150.0000 | 5,110.0000 | (0.777) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.35 | Call | Currency Future | 4,232.0000 | 4,287.0000 | 1.300 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 15.00 | Put | Currency Future | 2,057.0000 | 2,016.0000 | (1.993) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.50 | Call | Currency Future | 3,117.0000 | 3,171.0000 | 1.732 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 15.00 | Call | Currency Future | 600.0000 | 614.0000 | 2.333 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 1,270.0000 | 1,236.0000 | (2.677) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.35 | Put | Currency Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.80 | Put | Currency Future | 1,169.0000 | 1,136.0000 | (2.823) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 15.20 | Put | Currency Future | 2,219.0000 | 2,177.0000 | (1.893) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.00 | Call | Currency Future | 3,603.0000 | 3,657.0000 | 1.499 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.50 | Put | Currency Future | 47.0000 | 46.0000 | (2.128) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 17.65 | Put | Currency Future | 4,369.0000 | 4,320.0000 | (1.122) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.85 | Put | Currency Future | 56.0000 | 55.0000 | (1.786) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 16.20 | Put | Currency Future | 3,068.0000 | 3,017.0000 | (1.662) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.95 | Call | Currency Future | 2,707.0000 | 2,759.0000 | 1.921 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.50 | Call | Currency Future | 4,090.0000 | 4,144.0000 | 1.320 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 9.85 | Call | Currency Future | 3,749.0000 | 3,804.0000 | 1.467 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.45 | Call | Currency Future | 1,039.0000 | 1,065.0000 | 2.502 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 17.20 | Call | Currency Future | 300.0000 | 306.0000 | 2.000 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 17.20 | Put | Currency Future | 3,958.0000 | 3,907.0000 | (1.289) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 863.0000 | 884.0000 | 2.433 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 10.95 | Put | Currency Future | 114.0000 | 110.0000 | (3.509) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 15.20 | Call | Currency Future | 562.0000 | 576.0000 | 2.491 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,236.0000 | 1,202.0000 | (2.751) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 16.45 | Put | Currency Future | 3,286.0000 | 3,235.0000 | (1.552) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 18.20 | Call | Currency Future | 219.0000 | 227.0000 | 3.653 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 13.90 | Call | Currency Future | 879.0000 | 901.0000 | 2.503 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.95 | Put | Currency Future | 291.0000 | 278.0000 | (4.467) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.70 | Put | Currency Future | 544.0000 | 523.0000 | (3.860) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.95 | Put | Currency Future | 666.0000 | 642.0000 | (3.604) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.70 | Put | Currency Future | 231.0000 | 221.0000 | (4.329) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.45 | Call | Currency Future | 518.0000 | 532.0000 | 2.703 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.70 | Call | Currency Future | 3,896.0000 | 3,951.0000 | 1.412 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.95 | Call | Currency Future | 1,884.0000 | 1,927.0000 | 2.282 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.70 | Put | Currency Future | 53.0000 | 52.0000 | (1.887) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.00 | Put | Currency Future | 60.0000 | 59.0000 | (1.667) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.45 | Put | Currency Future | 2,425.0000 | 2,384.0000 | (1.691) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.70 | Call | Currency Future | 2,931.0000 | 2,985.0000 | 1.842 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.45 | Call | Currency Future | 278.0000 | 285.0000 | 2.518 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.70 | Put | Currency Future | 88.0000 | 86.0000 | (2.273) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.00 | Call | Currency Future | 2,663.0000 | 2,714.0000 | 1.915 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.40 | Call | Currency Future | 735.0000 | 753.0000 | 2.449 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.95 | Call | Currency Future | 1,259.0000 | 1,291.0000 | 2.542 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.70 | Call | Currency Future | 2,074.0000 | 2,120.0000 | 2.218 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.00 | Call | Currency Future | 1,847.0000 | 1,890.0000 | 2.328 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.40 | Put | Currency Future | 1,592.0000 | 1,554.0000 | (2.387) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.45 | Call | Currency Future | 379.0000 | 384.0000 | 1.319 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.70 | Call | Currency Future | 1,387.0000 | 1,422.0000 | 2.523 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.00 | Put | Currency Future | 692.0000 | 667.0000 | (3.613) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.40 | Call | Currency Future | 2,318.0000 | 2,366.0000 | 2.071 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.75 | Call | Currency Future | 2,035.0000 | 2,080.0000 | 2.211 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.20 | Put | Currency Future | 4,876.0000 | 4,829.0000 | (0.964) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.00 | Call | Currency Future | 1,235.0000 | 1,266.0000 | 2.510 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.20 | Call | Currency Future | 411.0000 | 416.0000 | 1.217 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.00 | Put | Currency Future | 304.0000 | 291.0000 | (4.276) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.45 | Call | Currency Future | 197.0000 | 211.0000 | 7.107 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.00 | Put | Currency Future | 120.0000 | 115.0000 | (4.167) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.40 | Put | Currency Future | 175.0000 | 167.0000 | (4.571) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.85 | Call | Currency Future | 2,796.0000 | 2,849.0000 | 1.896 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.50 | Put | Currency Future | 3,330.0000 | 3,279.0000 | (1.532) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.50 | Put | Currency Future | 1,667.0000 | 1,628.0000 | (2.340) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 14.50 | Call | Currency Future | 710.0000 | 727.0000 | 2.394 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R 2010/06/14 | 10.40 | Call | Currency Future | 3,214.0000 | 3,268.0000 | 1.680 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.50 | Put | Currency Future | 459.0000 | 440.0000 | (4.139) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.50 | Call | Currency Future | 510.0000 | 524.0000 | 2.745 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.50 | Put | Currency Future | 2,467.0000 | 2,425.0000 | (1.702) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.50 | Call | Currency Future | 373.0000 | 378.0000 | 1.340 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.40 | Put | Currency Future | 71.0000 | 69.0000 | (2.817) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.45 | Put | Currency Future | 5,104.0000 | 5,063.0000 | (0.803) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.45 | Put | Currency Future | 4,185.0000 | 4,136.0000 | (1.171) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.90 | Put | Currency Future | 278.0000 | 266.0000 | (4.317) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.90 | Call | Currency Future | 1,921.0000 | 1,965.0000 | 2.290 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.90 | Put | Currency Future | 58.0000 | 56.0000 | (3.448) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 9.90 | Call | Currency Future | 3,700.0000 | 3,755.0000 | 1.486 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.90 | Call | Currency Future | 1,284.0000 | 1,316.0000 | 2.492 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.90 | Put | Currency Future | 641.0000 | 617.0000 | (3.744) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.25 | Put | Currency Future | 4,921.0000 | 4,875.0000 | (0.935) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.25 | Put | Currency Future | 4,003.0000 | 3,953.0000 | (1.249) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.75 | Put | Currency Future | 567.0000 | 546.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.75 | Call | Currency Future | 1,360.0000 | 1,394.0000 | 2.500 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.75 | Put | Currency Future | 242.0000 | 231.0000 | (4.545) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.25 | Call | Currency Future | 214.0000 | 224.0000 | 4.673 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.25 | Call | Currency Future | 552.0000 | 567.0000 | 2.717 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.25 | Call | Currency Future | 404.0000 | 409.0000 | 1.238 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.25 | Put | Currency Future | 2,260.0000 | 2,218.0000 | (1.858) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 17.25 | Call | Currency Future | 296.0000 | 302.0000 | 2.027 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 16.25 | Put | Currency Future | 3,111.0000 | 3,060.0000 | (1.639) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.05 | Put | Currency Future | 318.0000 | 304.0000 | (4.403) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 12.05 | Call | Currency Future | 1,811.0000 | 1,853.0000 | 2.319 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.05 | Call | Currency Future | 3,554.0000 | 3,609.0000 | 1.548 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 10.05 | Put | Currency Future | 61.0000 | 60.0000 | (1.639) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.05 | Call | Currency Future | 2,619.0000 | 2,670.0000 | 1.947 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.55 | Put | Currency Future | 5,195.0000 | 5,157.0000 | (0.731) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 18.55 | Call | Currency Future | 188.0000 | 206.0000 | 9.574 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.05 | Call | Currency Future | 1,211.0000 | 1,242.0000 | 2.560 | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 13.05 | Put | Currency Future | 718.0000 | 693.0000 | (3.482) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 11.05 | Put | Currency Future | 126.0000 | 121.0000 | (3.968) | 0 | 0 | 0 |
| 01/07/2009 | £ / R 2010/06/14 | 15.55 | Call | Currency Future | 502.0000 | 516.0000 | 2.789 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | £ / R | 2010/06/14 | 16.55 | Call | Currency Future | 367.0000 | 372.0000 | 1.362 | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 16.55 | Put | Currency Future | 3,374.0000 | 3,323.0000 | (1.512) | 0 | 0 | 0 |
| 01/07/2009 | £ / R | 2010/06/14 | 15.55 | Put | Currency Future | 2,509.0000 | 2,468.0000 | (1.634) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | | | Currency Future | 10.9929 | 11.0998 | 0.972 | 11.0800 | 11.0100 | 22,721 |
| 01/07/2009 | € / R | 2009/09/14 | 9.40 | Call | Currency Future | 1,596.0000 | 1,712.0000 | 7.268 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.15 | Put | Currency Future | 2,164.0000 | 2,071.0000 | (4.298) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.15 | Put | Currency Future | 3,158.0000 | 3,058.0000 | (3.167) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.55 | Put | Currency Future | 1,583.0000 | 1,495.0000 | (5.559) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.10 | Put | Currency Future | 1,171.0000 | 1,083.0000 | (7.515) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.60 | Put | Currency Future | 761.0000 | 666.0000 | (12.484) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.15 | Call | Currency Future | 58.0000 | 77.0000 | 32.759 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.15 | Call | Currency Future | 7.0000 | 21.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.25 | Put | Currency Future | 3,257.0000 | 3,157.0000 | (3.070) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.60 | Call | Currency Future | 154.0000 | 166.0000 | 7.792 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.55 | Call | Currency Future | 26.0000 | 45.0000 | 73.077 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 7.90 | Call | Currency Future | 3,093.0000 | 3,200.0000 | 3.459 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.15 | Call | Currency Future | 7.0000 | 21.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.25 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.10 | Call | Currency Future | 64.0000 | 82.0000 | 28.125 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.65 | Call | Currency Future | 142.0000 | 155.0000 | 9.155 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 6.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.35 | Call | Currency Future | 4.0000 | 17.0000 | 325.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.15 | Call | Currency Future | 0.0000 | 8.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 39.0000 | 58.0000 | 48.718 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.60 | Call | Currency Future | 154.0000 | 166.0000 | 7.792 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.20 | Call | Currency Future | 262.0000 | 287.0000 | 9.542 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.35 | Put | Currency Future | 2,361.0000 | 2,267.0000 | (3.981) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.55 | Put | Currency Future | 2,559.0000 | 2,464.0000 | (3.712) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.35 | Put | Currency Future | 1,396.0000 | 1,309.0000 | (6.232) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.00 | Call | Currency Future | 77.0000 | 95.0000 | 23.377 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 11.10 | Put | Currency Future | 401.0000 | 328.0000 | (18.204) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 6.40 | Call | Currency Future | 4,593.0000 | 4,700.0000 | 2.330 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 2.0000 | 13.0000 | 550.000 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 11.40 | Put | Currency Future | 618.0000 | 519.0000 | (16.019) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.10 | Call | Currency Future | 294.0000 | 328.0000 | 11.565 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.05 | Call | Currency Future | 1.0000 | 8.0000 | 700.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.90 | Put | Currency Future | 999.0000 | 909.0000 | (9.009) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.00 | Put | Currency Future | 1,084.0000 | 995.0000 | (8.210) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 799.0000 | 705.0000 | (11.765) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.20 | Put | Currency Future | 469.0000 | 387.0000 | (17.484) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.45 | Put | Currency Future | 5,457.0000 | 5,351.0000 | (1.942) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.05 | Put | Currency Future | 3,058.0000 | 2,958.0000 | (3.270) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.95 | Put | Currency Future | 1,041.0000 | 952.0000 | (8.549) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 15.40 | Put | Currency Future | 4,407.0000 | 4,302.0000 | (2.383) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.40 | Call | Currency Future | 211.0000 | 219.0000 | 3.791 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.50 | Call | Currency Future | 181.0000 | 190.0000 | 4.972 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 17.95 | Put | Currency Future | 6,957.0000 | 6,850.0000 | (1.538) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.90 | Call | Currency Future | 92.0000 | 109.0000 | 18.478 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.05 | Put | Currency Future | 1,127.0000 | 1,039.0000 | (7.808) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.90 | Put | Currency Future | 5,907.0000 | 5,801.0000 | (1.794) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.45 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 5.0000 | 19.0000 | 280.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,630.0000 | 1,542.0000 | (5.399) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.40 | Put | Currency Future | 618.0000 | 519.0000 | (16.019) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 64.0000 | 82.0000 | 28.125 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.95 | Put | Currency Future | 3,957.0000 | 3,854.0000 | (2.603) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 2,361.0000 | 2,267.0000 | (3.981) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.60 | Call | Currency Future | 23.0000 | 42.0000 | 82.609 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.40 | Call | Currency Future | 211.0000 | 219.0000 | 3.791 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 1,171.0000 | 1,083.0000 | (7.515) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 18.40 | Put | Currency Future | 7,407.0000 | 7,300.0000 | (1.445) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.95 | Call | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 4.0000 | 17.0000 | 325.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.05 | Call | Currency Future | 70.0000 | 88.0000 | 25.714 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.20 | Call | Currency Future | 53.0000 | 72.0000 | 35.849 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 15.40 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.45 | Put | Currency Future | 103.0000 | 95.0000 | (7.767) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.25 | Put | Currency Future | 2,262.0000 | 2,169.0000 | (4.111) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.95 | Call | Currency Future | 84.0000 | 102.0000 | 21.429 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.20 | Put | Currency Future | 1,260.0000 | 1,172.0000 | (6.984) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 7.45 | Call | Currency Future | 3,543.0000 | 3,650.0000 | 3.020 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.50 | Put | Currency Future | 688.0000 | 591.0000 | (14.099) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.15 | Put | Currency Future | 434.0000 | 357.0000 | (17.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.90 | Put | Currency Future | 278.0000 | 231.0000 | (16.906) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 5.95 | Call | Currency Future | 5,043.0000 | 5,150.0000 | 2.122 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 222.0000 | 234.0000 | 5.405 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 9.40 | Put | Currency Future | 3.0000 | 12.0000 | 300.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 8.95 | Call | Currency Future | 2,043.0000 | 2,155.0000 | 5.482 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.85 | Call | Currency Future | 101.0000 | 117.0000 | 15.842 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.45 | Call | Currency Future | 646.0000 | 745.0000 | 15.325 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.60 | Put | Currency Future | 761.0000 | 666.0000 | (12.484) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 579.0000 | 484.0000 | (16.408) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 8.95 | Put | Currency Future | 0.0000 | 6.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 2,460.0000 | 2,365.0000 | (3.862) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.85 | Put | Currency Future | 958.0000 | 867.0000 | (9.499) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 3.0000 | 15.0000 | 400.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 2.0000 | 13.0000 | 550.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 2,559.0000 | 2,464.0000 | (3.712) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 1,396.0000 | 1,309.0000 | (6.232) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.90 | Call | Currency Future | 371.0000 | 431.0000 | 16.173 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.35 | Call | Currency Future | 39.0000 | 58.0000 | 48.718 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 1,215.0000 | 1,127.0000 | (7.243) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 13.0000 | 30.0000 | 130.769 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 5.0000 | 18.0000 | 260.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 2,312.0000 | 2,218.0000 | (4.066) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 15.10 | Call | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,870.0000 | 1,780.0000 | (4.813) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 2,164.0000 | 2,071.0000 | (4.298) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,908.0000 | 2,810.0000 | (3.370) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.05 | Call | Currency Future | 311.0000 | 350.0000 | 12.540 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 21.0000 | 39.0000 | 85.714 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.75 | Call | Currency Future | 446.0000 | 526.0000 | 17.937 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 2,411.0000 | 2,316.0000 | (3.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 2,411.0000 | 2,316.0000 | (3.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.05 | Put | Currency Future | 368.0000 | 300.0000 | (18.478) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.75 | Put | Currency Future | 203.0000 | 176.0000 | (13.300) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 4.0000 | 16.0000 | 300.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 9.10 | Call | Currency Future | 1,894.0000 | 2,008.0000 | 6.019 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.65 | Call | Currency Future | 142.0000 | 155.0000 | 9.155 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.45 | Put | Currency Future | 652.0000 | 554.0000 | (15.031) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.85 | Call | Currency Future | 395.0000 | 461.0000 | 16.709 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 4.0000 | 16.0000 | 300.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 1.0000 | 9.0000 | 800.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 7.60 | Call | Currency Future | 3,393.0000 | 3,500.0000 | 3.154 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.70 | Call | Currency Future | 131.0000 | 144.0000 | 9.924 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.85 | Put | Currency Future | 252.0000 | 211.0000 | (16.270) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 2,510.0000 | 2,414.0000 | (3.825) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 2,312.0000 | 2,218.0000 | (4.066) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 6.10 | Call | Currency Future | 4,893.0000 | 5,000.0000 | 2.187 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.15 | Call | Currency Future | 277.0000 | 307.0000 | 10.830 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.45 | Put | Currency Future | 652.0000 | 554.0000 | (15.031) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 3.0000 | 14.0000 | 366.667 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 7.0000 | 22.0000 | 214.286 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 799.0000 | 705.0000 | (11.765) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.55 | Put | Currency Future | 724.0000 | 628.0000 | (13.260) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 2,609.0000 | 2,513.0000 | (3.680) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 18.10 | Put | Currency Future | 7,107.0000 | 7,000.0000 | (1.506) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,678.0000 | 1,589.0000 | (5.304) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.60 | Put | Currency Future | 3,607.0000 | 3,505.0000 | (2.828) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 2.0000 | 13.0000 | 550.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 9.10 | Put | Currency Future | 1.0000 | 8.0000 | 700.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 1,215.0000 | 1,127.0000 | (7.243) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.60 | Call | Currency Future | 0.0000 | 5.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.60 | Put | Currency Future | 145.0000 | 131.0000 | (9.655) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 2,114.0000 | 2,022.0000 | (4.352) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 58.0000 | 77.0000 | 32.759 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 3,507.0000 | 3,406.0000 | (2.880) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,858.0000 | 2,760.0000 | (3.429) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.60 | Put | Currency Future | 5,607.0000 | 5,501.0000 | (1.890) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 0.0000 | 6.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 2,709.0000 | 2,612.0000 | (3.581) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.60 | Call | Currency Future | 538.0000 | 631.0000 | 17.286 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 0.0000 | 6.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 1.0000 | 10.0000 | 900.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 1.0000 | 10.0000 | 900.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.45 | Call | Currency Future | 195.0000 | 204.0000 | 4.615 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 1.0000 | 8.0000 | 700.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 15.10 | Put | Currency Future | 4,107.0000 | 4,004.0000 | (2.508) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 3,108.0000 | 3,008.0000 | (3.218) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 5.0000 | 18.0000 | 260.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.95 | Put | Currency Future | 1,968.0000 | 1,877.0000 | (4.624) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 2.0000 | 12.0000 | 500.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.70 | Put | Currency Future | 838.0000 | 744.0000 | (11.217) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 3,307.0000 | 3,207.0000 | (3.024) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 12.0000 | 28.0000 | 133.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 222.0000 | 234.0000 | 5.405 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 3,407.0000 | 3,306.0000 | (2.964) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.90 | Put | Currency Future | 999.0000 | 909.0000 | (9.009) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,808.0000 | 2,711.0000 | (3.454) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 579.0000 | 484.0000 | (16.408) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.90 | Call | Currency Future | 92.0000 | 109.0000 | 18.478 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.20 | Put | Currency Future | 3,207.0000 | 3,107.0000 | (3.118) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 1,919.0000 | 1,828.0000 | (4.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,908.0000 | 2,810.0000 | (3.370) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.45 | Call | Currency Future | 195.0000 | 204.0000 | 4.615 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.75 | Put | Currency Future | 877.0000 | 785.0000 | (10.490) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 1.0000 | 10.0000 | 900.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 1.0000 | 9.0000 | 800.000 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,858.0000 | 2,760.0000 | (3.429) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 2,065.0000 | 1,974.0000 | (4.407) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.55 | Call | Currency Future | 167.0000 | 178.0000 | 6.587 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.85 | Put | Currency Future | 958.0000 | 867.0000 | (9.499) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,870.0000 | 1,780.0000 | (4.813) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 2,758.0000 | 2,661.0000 | (3.517) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.70 | Call | Currency Future | 0.0000 | 560.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.85 | Call | Currency Future | 101.0000 | 117.0000 | 15.842 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 13.0000 | 30.0000 | 130.769 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.85 | Put | Currency Future | 3,857.0000 | 3,754.0000 | (2.670) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 8.0000 | 24.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.25 | Put | Currency Future | 505.0000 | 418.0000 | (17.228) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.80 | Call | Currency Future | 110.0000 | 125.0000 | 13.636 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.85 | Call | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.25 | Call | Currency Future | 248.0000 | 268.0000 | 8.065 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 3,108.0000 | 3,008.0000 | (3.218) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 2,114.0000 | 2,022.0000 | (4.352) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.80 | Put | Currency Future | 917.0000 | 826.0000 | (9.924) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 1.0000 | 10.0000 | 900.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 1.0000 | 9.0000 | 800.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 1.0000 | 8.0000 | 700.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.70 | Put | Currency Future | 0.0000 | 160.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,808.0000 | 2,711.0000 | (3.454) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.80 | Call | Currency Future | 0.0000 | 493.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.95 | Call | Currency Future | 11.0000 | 27.0000 | 145.455 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.80 | Put | Currency Future | 0.0000 | 193.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 3,008.0000 | 2,909.0000 | (3.291) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 2,958.0000 | 2,859.0000 | (3.347) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 2,213.0000 | 2,120.0000 | (4.202) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 7.0000 | 22.0000 | 214.286 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.75 | Call | Currency Future | 1.0000 | 11.0000 | 1000.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 2,016.0000 | 1,925.0000 | (4.514) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.75 | Call | Currency Future | 120.0000 | 134.0000 | 11.667 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 2,659.0000 | 2,562.0000 | (3.648) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 9.0000 | 25.0000 | 177.778 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 1.0000 | 9.0000 | 800.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 2.0000 | 12.0000 | 500.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.40 | Put | Currency Future | 1,442.0000 | 1,355.0000 | (6.033) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 2,065.0000 | 1,974.0000 | (4.407) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.40 | Call | Currency Future | 35.0000 | 55.0000 | 57.143 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 6.0000 | 20.0000 | 233.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 8.0000 | 24.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.25 | Put | Currency Future | 1,305.0000 | 1,217.0000 | (6.743) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.95 | Put | Currency Future | 307.0000 | 252.0000 | (17.915) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 10.95 | Call | Currency Future | 350.0000 | 402.0000 | 14.857 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.50 | Put | Currency Future | 1,536.0000 | 1,448.0000 | (5.729) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.50 | Call | Currency Future | 29.0000 | 48.0000 | 65.517 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 2.0000 | 12.0000 | 500.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 2,659.0000 | 2,562.0000 | (3.648) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.45 | Put | Currency Future | 1,489.0000 | 1,401.0000 | (5.910) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.45 | Call | Currency Future | 32.0000 | 51.0000 | 59.375 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.30 | Put | Currency Future | 1,350.0000 | 1,263.0000 | (6.444) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.30 | Call | Currency Future | 43.0000 | 63.0000 | 46.512 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.25 | Call | Currency Future | 48.0000 | 67.0000 | 39.583 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.75 | Put | Currency Future | 1,774.0000 | 1,685.0000 | (5.017) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 15.0000 | 32.0000 | 113.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.75 | Call | Currency Future | 17.0000 | 34.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,822.0000 | 1,732.0000 | (4.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 21.0000 | 39.0000 | 85.714 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.60 | Call | Currency Future | 23.0000 | 42.0000 | 82.609 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,678.0000 | 1,589.0000 | (5.304) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,630.0000 | 1,542.0000 | (5.399) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.00 | Call | Currency Future | 330.0000 | 373.0000 | 13.030 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.30 | Call | Currency Future | 235.0000 | 251.0000 | 6.809 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.00 | Put | Currency Future | 337.0000 | 274.0000 | (18.694) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.15 | Call | Currency Future | 277.0000 | 307.0000 | 10.830 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.15 | Put | Currency Future | 434.0000 | 357.0000 | (17.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 11.30 | Put | Currency Future | 542.0000 | 451.0000 | (16.790) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 12.0000 | 28.0000 | 133.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 2,609.0000 | 2,513.0000 | (3.680) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 3,307.0000 | 3,207.0000 | (3.024) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R | 2009/09/14 | 14.40 | Call | Currency Future | 0.0000 | 6.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 3,407.0000 | 3,306.0000 | (2.964) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 13.60 | Call | Currency Future | 2.0000 | 13.0000 | 550.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.70 | Put | Currency Future | 1,726.0000 | 1,637.0000 | (5.156) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.80 | Put | Currency Future | 1,822.0000 | 1,732.0000 | (4.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.80 | Call | Currency Future | 15.0000 | 32.0000 | 113.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 14.30 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,919.0000 | 1,828.0000 | (4.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/09/14 | 12.70 | Call | Currency Future | 19.0000 | 37.0000 | 94.737 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | | | Currency Future | 11.1770 | 11.2841 | 0.958 | 11.2700 | 11.2700 | 11,534 |
| 01/07/2009 | € / R | 2009/12/14 | 10.95 | Put | Currency Future | 415.0000 | 362.0000 | (12.771) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 16.75 | Put | Currency Future | 5,577.0000 | 5,479.0000 | (1.757) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 8.90 | Call | Currency Future | 2,299.0000 | 2,404.0000 | 4.567 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.85 | Call | Currency Future | 12.0000 | 18.0000 | 50.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 9.60 | Put | Currency Future | 57.0000 | 49.0000 | (14.035) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 8.70 | Call | Currency Future | 2,495.0000 | 2,600.0000 | 4.208 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.20 | Call | Currency Future | 279.0000 | 287.0000 | 2.867 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.25 | Put | Currency Future | 1,343.0000 | 1,244.0000 | (7.372) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.85 | Put | Currency Future | 366.0000 | 317.0000 | (13.388) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 9.60 | Call | Currency Future | 1,634.0000 | 1,733.0000 | 6.059 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 7.70 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 11.45 | Call | Currency Future | 445.0000 | 480.0000 | 7.865 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.20 | Put | Currency Future | 1,302.0000 | 1,203.0000 | (7.604) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 9.90 | Call | Currency Future | 1,364.0000 | 1,456.0000 | 6.745 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.90 | Put | Currency Future | 1,901.0000 | 1,803.0000 | (5.155) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.85 | Put | Currency Future | 4,685.0000 | 4,584.0000 | (2.156) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.60 | Put | Currency Future | 4,438.0000 | 4,336.0000 | (2.298) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 7.70 | Call | Currency Future | 3,481.0000 | 3,587.0000 | 3.045 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.95 | Call | Currency Future | 642.0000 | 696.0000 | 8.411 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 18.25 | Call | Currency Future | 1.0000 | 6.0000 | 500.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 8.90 | Put | Currency Future | 22.0000 | 20.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.25 | Call | Currency Future | 270.0000 | 278.0000 | 2.963 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.85 | Call | Currency Future | 693.0000 | 751.0000 | 8.369 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.60 | Call | Currency Future | 15.0000 | 20.0000 | 33.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.45 | Put | Currency Future | 203.0000 | 170.0000 | (16.256) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 7,374.0000 | 7,271.0000 | (1.397) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 18.25 | Put | Currency Future | 7,074.0000 | 6,972.0000 | (1.442) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.90 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.85 | Call | Currency Future | 2,348.0000 | 2,453.0000 | 4.472 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.60 | Put | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 718.0000 | 646.0000 | (10.028) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 121.0000 | 122.0000 | 0.826 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 178.0000 | 187.0000 | 5.056 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 1,096.0000 | 1,004.0000 | (8.394) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.85 | Call | Currency Future | 1,408.0000 | 1,501.0000 | 6.605 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.75 | Call | Currency Future | 366.0000 | 388.0000 | 6.011 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,552.0000 | 1,453.0000 | (6.379) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,876.0000 | 5,777.0000 | (1.685) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 2,444.0000 | 2,338.0000 | (4.337) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 2,036.0000 | 1,938.0000 | (4.813) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.85 | Call | Currency Future | 3,332.0000 | 3,438.0000 | 3.181 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.45 | Call | Currency Future | 930.0000 | 1,004.0000 | 7.957 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 3.0000 | 11.0000 | 266.667 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 117.0000 | 117.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.90 | Call | Currency Future | 3,283.0000 | 3,389.0000 | 3.229 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.85 | Call | Currency Future | 184.0000 | 192.0000 | 4.348 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.85 | Put | Currency Future | 81.0000 | 67.0000 | (17.284) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.75 | Put | Currency Future | 939.0000 | 854.0000 | (9.052) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.70 | Put | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 215.0000 | 223.0000 | 3.721 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 2,262.0000 | 2,161.0000 | (4.465) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,857.0000 | 1,758.0000 | (5.331) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 323.0000 | 339.0000 | 4.954 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.85 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.70 | Call | Currency Future | 1,543.0000 | 1,640.0000 | 6.286 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 41.0000 | 38.0000 | (7.317) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 139.0000 | 145.0000 | 4.317 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 163.0000 | 172.0000 | 5.521 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.85 | Put | Currency Future | 21.0000 | 19.0000 | (9.524) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.75 | Call | Currency Future | 3,431.0000 | 3,537.0000 | 3.089 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 15.65 | Call | Currency Future | 15.0000 | 20.0000 | 33.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 229.0000 | 237.0000 | 3.493 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.00 | Put | Currency Future | 4,833.0000 | 4,733.0000 | (2.069) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.15 | Call | Currency Future | 287.0000 | 296.0000 | 3.136 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.75 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.65 | Put | Currency Future | 4,488.0000 | 4,385.0000 | (2.295) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.10 | Call | Currency Future | 3,085.0000 | 3,191.0000 | 3.436 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.00 | Put | Currency Future | 3,853.0000 | 3,746.0000 | (2.777) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.15 | Put | Currency Future | 1,260.0000 | 1,162.0000 | (7.778) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.75 | Call | Currency Future | 2,446.0000 | 2,551.0000 | 4.293 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.70 | Put | Currency Future | 3,566.0000 | 3,456.0000 | (3.085) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.10 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.00 | Call | Currency Future | 30.0000 | 30.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.70 | Call | Currency Future | 14.0000 | 19.0000 | 35.714 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.90 | Call | Currency Future | 34.0000 | 33.0000 | (2.941) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.75 | Call | Currency Future | 1,498.0000 | 1,593.0000 | 6.342 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.70 | Put | Currency Future | 4,537.0000 | 4,435.0000 | (2.248) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 18.55 | Call | Currency Future | 1.0000 | 5.0000 | 400.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,490.0000 | 2,383.0000 | (4.297) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.90 | Put | Currency Future | 3,757.0000 | 3,649.0000 | (2.875) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.75 | Put | Currency Future | 19.0000 | 17.0000 | (10.526) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.70 | Call | Currency Future | 43.0000 | 40.0000 | (6.977) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,681.0000 | 1,582.0000 | (5.889) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 135.0000 | 139.0000 | 2.963 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.90 | Call | Currency Future | 11.0000 | 17.0000 | 54.545 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.75 | Put | Currency Future | 71.0000 | 59.0000 | (16.901) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.70 | Put | Currency Future | 298.0000 | 255.0000 | (14.430) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.75 | Put | Currency Future | 3,614.0000 | 3,504.0000 | (3.044) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,490.0000 | 2,383.0000 | (4.297) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.90 | Put | Currency Future | 4,734.0000 | 4,633.0000 | (2.134) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.70 | Call | Currency Future | 775.0000 | 839.0000 | 8.258 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.05 | Call | Currency Future | 28.0000 | 28.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 1,426.0000 | 1,326.0000 | (7.013) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 4,389.0000 | 4,286.0000 | (2.347) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.45 | Call | Currency Future | 126.0000 | 127.0000 | 0.794 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.65 | Call | Currency Future | 3,531.0000 | 3,637.0000 | 3.002 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 16.10 | Put | Currency Future | 4,932.0000 | 4,832.0000 | (2.028) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.05 | Put | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 208.0000 | 216.0000 | 3.846 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 16.0000 | 20.0000 | 25.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.90 | Put | Currency Future | 390.0000 | 339.0000 | (13.077) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 863.0000 | 782.0000 | (9.386) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.65 | Put | Currency Future | 61.0000 | 52.0000 | (14.754) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.10 | Put | Currency Future | 495.0000 | 437.0000 | (11.717) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.05 | Put | Currency Future | 3,901.0000 | 3,794.0000 | (2.743) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,638.0000 | 1,539.0000 | (6.044) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 467.0000 | 411.0000 | (11.991) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.75 | Call | Currency Future | 4.0000 | 13.0000 | 225.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.90 | Call | Currency Future | 667.0000 | 723.0000 | 8.396 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.60 | Put | Currency Future | 3,472.0000 | 3,360.0000 | (3.226) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.70 | Put | Currency Future | 66.0000 | 55.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 253.0000 | 260.0000 | 2.767 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 594.0000 | 645.0000 | 8.586 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.20 | Put | Currency Future | 0.0000 | 9.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.90 | Put | Currency Future | 87.0000 | 72.0000 | (17.241) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.60 | Call | Currency Future | 49.0000 | 44.0000 | (10.204) | 0 | 0 | 12,452 |
| 01/07/2009 | € / R 2009/12/14 | 9.65 | Call | Currency Future | 1,588.0000 | 1,686.0000 | 6.171 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.10 | Put | Currency Future | 114.0000 | 93.0000 | (18.421) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.30 | Call | Currency Future | 261.0000 | 269.0000 | 3.065 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 1,680.0000 | 1,780.0000 | 5.952 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.20 | Put | Currency Future | 0.0000 | 29.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.00 | Call | Currency Future | 3,184.0000 | 3,290.0000 | 3.329 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 1,302.0000 | 1,203.0000 | (7.604) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.65 | Call | Currency Future | 2,544.0000 | 2,649.0000 | 4.127 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.10 | Call | Currency Future | 572.0000 | 621.0000 | 8.566 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.20 | Call | Currency Future | 0.0000 | 2,113.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,582.0000 | 2,473.0000 | (4.222) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.00 | Put | Currency Future | 441.0000 | 386.0000 | (12.472) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 279.0000 | 287.0000 | 2.867 | 0 | 0 | 13,387 |
| 01/07/2009 | € / R 2009/12/14 | 8.65 | Put | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.10 | Call | Currency Future | 9.0000 | 16.0000 | 77.778 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 53.0000 | 46.0000 | (13.208) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 13.70 | Call | Currency Future | 106.0000 | 102.0000 | (3.774) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.00 | Call | Currency Future | 618.0000 | 670.0000 | 8.414 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.80 | Call | Currency Future | 355.0000 | 375.0000 | 5.634 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.65 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.10 | Call | Currency Future | 1,191.0000 | 1,277.0000 | 7.221 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.20 | Call | Currency Future | 0.0000 | 4,085.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.70 | Put | Currency Future | 2,629.0000 | 2,518.0000 | (4.222) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.00 | Call | Currency Future | 10.0000 | 17.0000 | 70.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.65 | Call | Currency Future | 390.0000 | 416.0000 | 6.667 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.50 | Call | Currency Future | 431.0000 | 463.0000 | 7.425 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.05 | Put | Currency Future | 4,883.0000 | 4,782.0000 | (2.068) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 3,519.0000 | 3,408.0000 | (3.154) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.20 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 109.0000 | 107.0000 | (1.835) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.00 | Put | Currency Future | 100.0000 | 82.0000 | (18.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.80 | Put | Currency Future | 978.0000 | 891.0000 | (8.896) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.05 | Call | Currency Future | 10.0000 | 16.0000 | 60.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.65 | Call | Currency Future | 46.0000 | 42.0000 | (8.696) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.20 | Call | Currency Future | 0.0000 | 3,093.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 113.0000 | 112.0000 | (0.885) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.00 | Call | Currency Future | 2,202.0000 | 2,307.0000 | 4.768 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.25 | Put | Currency Future | 34.0000 | 31.0000 | (8.824) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.75 | Call | Currency Future | 13.0000 | 19.0000 | 46.154 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.30 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 2,536.0000 | 2,427.0000 | (4.298) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.00 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 747.0000 | 809.0000 | 8.300 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.75 | Put | Currency Future | 4,586.0000 | 4,485.0000 | (2.202) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.15 | Call | Currency Future | 550.0000 | 597.0000 | 8.545 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.20 | Call | Currency Future | 0.0000 | 1,189.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 135.0000 | 139.0000 | 2.963 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.00 | Call | Currency Future | 1,277.0000 | 1,366.0000 | 6.969 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 95.0000 | 89.0000 | (6.316) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 1,961.0000 | 2,065.0000 | 5.303 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.05 | Call | Currency Future | 3,135.0000 | 3,240.0000 | 3.349 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 523.0000 | 463.0000 | (11.472) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 10.20 | Put | Currency Future | 0.0000 | 105.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,308.0000 | 2,205.0000 | (4.463) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.00 | Put | Currency Future | 25.0000 | 23.0000 | (8.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 320.0000 | 275.0000 | (14.063) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 805.0000 | 870.0000 | 8.075 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.20 | Call | Currency Future | 0.0000 | 24.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 117.0000 | 117.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.60 | Call | Currency Future | 403.0000 | 431.0000 | 6.948 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.20 | Put | Currency Future | 0.0000 | 2,980.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.05 | Call | Currency Future | 1,233.0000 | 1,321.0000 | 7.137 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.50 | Put | Currency Future | 754.0000 | 679.0000 | (9.947) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.05 | Put | Currency Future | 27.0000 | 24.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 1,384.0000 | 1,285.0000 | (7.153) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,308.0000 | 2,205.0000 | (4.463) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.05 | Call | Currency Future | 2,154.0000 | 2,258.0000 | 4.828 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 244.0000 | 252.0000 | 3.279 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,909.0000 | 2,793.0000 | (3.988) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.05 | Put | Currency Future | 106.0000 | 87.0000 | (17.925) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,467.0000 | 1,368.0000 | (6.748) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 154.0000 | 163.0000 | 5.844 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 3,580.0000 | 3,686.0000 | 2.961 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 215.0000 | 223.0000 | 3.721 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.30 | Call | Currency Future | 3,879.0000 | 3,985.0000 | 2.733 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,638.0000 | 1,539.0000 | (6.044) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.20 | Call | Currency Future | 0.0000 | 64.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 2,399.0000 | 2,293.0000 | (4.419) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,582.0000 | 2,473.0000 | (4.222) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.60 | Put | Currency Future | 826.0000 | 747.0000 | (9.564) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.30 | Call | Currency Future | 2,888.0000 | 2,994.0000 | 3.670 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 109.0000 | 107.0000 | (1.835) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.70 | Call | Currency Future | 378.0000 | 402.0000 | 6.349 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.20 | Put | Currency Future | 0.0000 | 3,940.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 144.0000 | 152.0000 | 5.556 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.30 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 2,127.0000 | 2,029.0000 | (4.607) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 278.0000 | 236.0000 | (15.108) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.30 | Call | Currency Future | 1,914.0000 | 2,017.0000 | 5.381 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 2,036.0000 | 1,938.0000 | (4.813) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.30 | Put | Currency Future | 37.0000 | 33.0000 | (10.811) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 2,217.0000 | 2,118.0000 | (4.465) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 163.0000 | 172.0000 | 5.521 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.80 | Put | Currency Future | 20.0000 | 18.0000 | (10.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 86.0000 | 77.0000 | (10.465) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.60 | Call | Currency Future | 2,593.0000 | 2,698.0000 | 4.049 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.80 | Call | Currency Future | 720.0000 | 780.0000 | 8.333 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.85 | Put | Currency Future | 3,709.0000 | 3,600.0000 | (2.939) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,815.0000 | 2,701.0000 | (4.050) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.70 | Put | Currency Future | 901.0000 | 818.0000 | (9.212) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.80 | Call | Currency Future | 1,453.0000 | 1,547.0000 | 6.469 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 4,095.0000 | 3,990.0000 | (2.564) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.90 | Call | Currency Future | 333.0000 | 350.0000 | 5.105 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.80 | Put | Currency Future | 76.0000 | 63.0000 | (17.105) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,722.0000 | 2,609.0000 | (4.151) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.80 | Call | Currency Future | 38.0000 | 36.0000 | (5.263) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,768.0000 | 2,655.0000 | (4.082) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.80 | Put | Currency Future | 3,661.0000 | 3,552.0000 | (2.977) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.75 | Put | Currency Future | 2,675.0000 | 2,563.0000 | (4.187) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.90 | Put | Currency Future | 1,056.0000 | 966.0000 | (8.523) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.80 | Call | Currency Future | 13.0000 | 18.0000 | 38.462 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.10 | Put | Currency Future | 1,219.0000 | 1,122.0000 | (7.957) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.95 | Call | Currency Future | 89.0000 | 81.0000 | (8.989) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.80 | Call | Currency Future | 2,397.0000 | 2,502.0000 | 4.380 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.95 | Put | Currency Future | 2,862.0000 | 2,747.0000 | (4.018) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.55 | Put | Currency Future | 790.0000 | 713.0000 | (9.747) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.80 | Put | Currency Future | 4,636.0000 | 4,534.0000 | (2.200) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.10 | Call | Currency Future | 296.0000 | 306.0000 | 3.378 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.80 | Put | Currency Future | 343.0000 | 295.0000 | (13.994) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.55 | Call | Currency Future | 417.0000 | 447.0000 | 7.194 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.80 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.60 | Put | Currency Future | 5,428.0000 | 5,329.0000 | (1.824) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 9.10 | Put | Currency Future | 28.0000 | 25.0000 | (10.714) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 18.10 | Put | Currency Future | 6,924.0000 | 6,822.0000 | (1.473) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.30 | Call | Currency Future | 68.0000 | 58.0000 | (14.706) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 83.0000 | 74.0000 | (10.843) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.30 | Put | Currency Future | 157.0000 | 128.0000 | (18.471) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,956.0000 | 2,840.0000 | (3.924) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.30 | Call | Currency Future | 1,034.0000 | 1,112.0000 | 7.544 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.15 | Call | Currency Future | 78.0000 | 67.0000 | (14.103) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 18.10 | Call | Currency Future | 1.0000 | 6.0000 | 500.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.30 | Put | Currency Future | 3,191.0000 | 3,074.0000 | (3.667) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 130.0000 | 133.0000 | 2.308 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 16.60 | Call | Currency Future | 5.0000 | 13.0000 | 160.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 2,353.0000 | 2,249.0000 | (4.420) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.10 | Put | Currency Future | 3,950.0000 | 3,843.0000 | (2.709) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.30 | Call | Currency Future | 21.0000 | 23.0000 | 9.524 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 99.0000 | 93.0000 | (6.061) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.60 | Call | Currency Future | 835.0000 | 902.0000 | 8.024 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 2,262.0000 | 2,161.0000 | (4.465) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 10.60 | Put | Currency Future | 258.0000 | 218.0000 | (15.504) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 139.0000 | 145.0000 | 4.317 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.10 | Call | Currency Future | 27.0000 | 27.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.85 | Call | Currency Future | 344.0000 | 362.0000 | 5.233 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.80 | Call | Currency Future | 3,382.0000 | 3,488.0000 | 3.134 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 11.85 | Put | Currency Future | 1,017.0000 | 928.0000 | (8.751) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.15 | Put | Currency Future | 3,051.0000 | 2,933.0000 | (3.868) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 9.10 | Call | Currency Future | 2,105.0000 | 2,210.0000 | 4.988 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 15.30 | Put | Currency Future | 4,144.0000 | 4,039.0000 | (2.534) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.25 | Call | Currency Future | 72.0000 | 61.0000 | (15.278) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.05 | Put | Currency Future | 1,177.0000 | 1,082.0000 | (8.071) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.25 | Put | Currency Future | 3,145.0000 | 3,027.0000 | (3.752) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.55 | Call | Currency Future | 222.0000 | 230.0000 | 3.604 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.00 | Call | Currency Future | 314.0000 | 327.0000 | 4.140 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 92.0000 | 85.0000 | (7.609) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.75 | Call | Currency Future | 102.0000 | 97.0000 | (4.902) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.05 | Call | Currency Future | 304.0000 | 317.0000 | 4.276 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 2,172.0000 | 2,075.0000 | (4.466) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2009/12/14 | 12.00 | Put | Currency Future | 1,137.0000 | 1,043.0000 | (8.267) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 158.0000 | 167.0000 | 5.696 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 149.0000 | 159.0000 | 6.711 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 2,536.0000 | 2,427.0000 | (4.298) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 113.0000 | 112.0000 | (0.885) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.00 | Put | Currency Future | 1,991.0000 | 1,893.0000 | (4.922) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 154.0000 | 163.0000 | 5.844 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.45 | Put | Currency Future | 1,510.0000 | 1,410.0000 | (6.623) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 2,127.0000 | 2,029.0000 | (4.607) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.45 | Call | Currency Future | 237.0000 | 245.0000 | 3.376 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 95.0000 | 89.0000 | (6.316) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.70 | Call | Currency Future | 202.0000 | 210.0000 | 3.960 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 2,081.0000 | 1,983.0000 | (4.709) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,901.0000 | 1,803.0000 | (5.155) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.10 | Put | Currency Future | 3,004.0000 | 2,886.0000 | (3.928) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,681.0000 | 1,582.0000 | (5.889) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,768.0000 | 2,655.0000 | (4.082) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 208.0000 | 216.0000 | 3.846 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 3,580.0000 | 3,686.0000 | 2.961 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 244.0000 | 252.0000 | 3.279 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.70 | Put | Currency Future | 1,725.0000 | 1,626.0000 | (5.739) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.10 | Call | Currency Future | 81.0000 | 71.0000 | (12.346) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,467.0000 | 1,368.0000 | (6.748) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,956.0000 | 2,840.0000 | (3.924) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 83.0000 | 74.0000 | (10.843) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,722.0000 | 2,609.0000 | (4.151) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 130.0000 | 133.0000 | 2.308 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 178.0000 | 187.0000 | 5.056 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.50 | Call | Currency Future | 3,680.0000 | 3,786.0000 | 2.880 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,815.0000 | 2,701.0000 | (4.050) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 7.50 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 158.0000 | 167.0000 | 5.696 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 8.50 | Call | Currency Future | 2,691.0000 | 2,796.0000 | 3.902 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 92.0000 | 85.0000 | (7.609) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2009/12/14 | 12.80 | Put | Currency Future | 1,813.0000 | 1,714.0000 | (5.461) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R | 2009/12/14 | 8.50 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 13.00 | Call | Currency Future | 168.0000 | 177.0000 | 5.357 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.95 | Put | Currency Future | 1,946.0000 | 1,848.0000 | (5.036) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.95 | Call | Currency Future | 173.0000 | 182.0000 | 5.202 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.55 | Put | Currency Future | 1,595.0000 | 1,496.0000 | (6.207) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 13.10 | Put | Currency Future | 2,081.0000 | 1,983.0000 | (4.709) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.80 | Call | Currency Future | 190.0000 | 198.0000 | 4.211 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 13.80 | Call | Currency Future | 99.0000 | 93.0000 | (6.061) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.75 | Put | Currency Future | 1,769.0000 | 1,670.0000 | (5.596) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 12.75 | Call | Currency Future | 196.0000 | 204.0000 | 4.082 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 13.40 | Put | Currency Future | 2,353.0000 | 2,249.0000 | (4.420) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.50 | Call | Currency Future | 898.0000 | 969.0000 | 7.906 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 9.50 | Put | Currency Future | 49.0000 | 43.0000 | (12.245) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 9.50 | Call | Currency Future | 1,726.0000 | 1,827.0000 | 5.852 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 10.50 | Put | Currency Future | 221.0000 | 185.0000 | (16.290) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 14.50 | Call | Currency Future | 54.0000 | 48.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 14.50 | Put | Currency Future | 3,377.0000 | 3,264.0000 | (3.346) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.50 | Put | Currency Future | 4,340.0000 | 4,237.0000 | (2.373) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 15.50 | Call | Currency Future | 17.0000 | 21.0000 | 23.529 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 11.20 | Call | Currency Future | 0.0000 | 574.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 11.20 | Put | Currency Future | 0.0000 | 490.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 11.30 | Put | Currency Future | 616.0000 | 550.0000 | (10.714) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2009/12/14 | 11.30 | Call | Currency Future | 493.0000 | 534.0000 | 8.316 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | | | Currency Future | 11.3654 | 11.4733 | 0.949 | 0.0000 | 0.0000 | 78 |
| 01/07/2009 | € / R | 2010/03/15 | 14.85 | Call | Currency Future | 138.0000 | 133.0000 | (3.623) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.15 | Put | Currency Future | 42.0000 | 37.0000 | (11.905) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.25 | Call | Currency Future | 744.0000 | 783.0000 | 5.242 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 16.10 | Call | Currency Future | 69.0000 | 62.0000 | (10.145) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 12.00 | Put | Currency Future | 1,138.0000 | 1,046.0000 | (8.084) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.85 | Call | Currency Future | 2,550.0000 | 2,653.0000 | 4.039 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.15 | Call | Currency Future | 2,257.0000 | 2,360.0000 | 4.564 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 15.25 | Put | Currency Future | 4,000.0000 | 3,888.0000 | (2.800) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 10.10 | Call | Currency Future | 1,427.0000 | 1,509.0000 | 5.746 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.85 | Put | Currency Future | 34.0000 | 30.0000 | (11.765) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.15 | Call | Currency Future | 3,235.0000 | 3,340.0000 | 3.246 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 10.25 | Put | Currency Future | 198.0000 | 166.0000 | (16.162) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.10 | Call | Currency Future | 123.0000 | 119.0000 | (3.252) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.85 | Put | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.15 | Put | Currency Future | 20.0000 | 17.0000 | (15.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.25 | Call | Currency Future | 1,314.0000 | 1,389.0000 | 5.708 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.10 | Put | Currency Future | 4,803.0000 | 4,688.0000 | (2.394) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.00 | Call | Currency Future | 503.0000 | 520.0000 | 3.380 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.85 | Put | Currency Future | 4,565.0000 | 4,451.0000 | (2.497) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.15 | Call | Currency Future | 1,389.0000 | 1,469.0000 | 5.760 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.25 | Call | Currency Future | 2,160.0000 | 2,263.0000 | 4.769 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.10 | Put | Currency Future | 2,928.0000 | 2,816.0000 | (3.825) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.85 | Call | Currency Future | 81.0000 | 74.0000 | (8.642) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.90 | Call | Currency Future | 911.0000 | 962.0000 | 5.598 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.95 | Call | Currency Future | 76.0000 | 69.0000 | (9.211) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.25 | Put | Currency Future | 629.0000 | 560.0000 | (10.970) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.10 | Call | Currency Future | 194.0000 | 189.0000 | (2.577) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.85 | Call | Currency Future | 1,628.0000 | 1,719.0000 | 5.590 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.90 | Call | Currency Future | 78.0000 | 71.0000 | (8.974) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.25 | Put | Currency Future | 45.0000 | 40.0000 | (11.111) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.10 | Put | Currency Future | 2,038.0000 | 1,934.0000 | (5.103) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.85 | Put | Currency Future | 113.0000 | 95.0000 | (15.929) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.15 | Call | Currency Future | 190.0000 | 185.0000 | (2.632) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.00 | Call | Currency Future | 73.0000 | 66.0000 | (9.589) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.25 | Call | Currency Future | 3,137.0000 | 3,242.0000 | 3.347 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.10 | Put | Currency Future | 162.0000 | 136.0000 | (16.049) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.85 | Call | Currency Future | 937.0000 | 990.0000 | 5.656 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.15 | Put | Currency Future | 2,082.0000 | 1,978.0000 | (4.995) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.00 | Put | Currency Future | 4,708.0000 | 4,593.0000 | (2.443) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.25 | Put | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.10 | Call | Currency Future | 2,306.0000 | 2,409.0000 | 4.467 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.95 | Call | Currency Future | 516.0000 | 533.0000 | 3.295 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.85 | Put | Currency Future | 2,701.0000 | 2,591.0000 | (4.073) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.15 | Call | Currency Future | 297.0000 | 301.0000 | 1.347 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.25 | Call | Currency Future | 285.0000 | 288.0000 | 1.053 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.10 | Put | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.05 | Call | Currency Future | 3,333.0000 | 3,439.0000 | 3.180 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 13.85 | Call | Currency Future | 217.0000 | 214.0000 | (1.382) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.15 | Put | Currency Future | 2,974.0000 | 2,862.0000 | (3.766) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.10 | Call | Currency Future | 3,284.0000 | 3,389.0000 | 3.197 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.05 | Put | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.85 | Put | Currency Future | 1,823.0000 | 1,720.0000 | (5.650) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.15 | Call | Currency Future | 120.0000 | 116.0000 | (3.333) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.10 | Call | Currency Future | 812.0000 | 856.0000 | 5.419 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.35 | Call | Currency Future | 0.0000 | 3,144.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.05 | Call | Currency Future | 836.0000 | 881.0000 | 5.383 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.75 | Put | Currency Future | 955.0000 | 870.0000 | (8.901) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.85 | Call | Currency Future | 338.0000 | 343.0000 | 1.479 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.15 | Put | Currency Future | 3,905.0000 | 3,793.0000 | (2.868) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.00 | Put | Currency Future | 3,763.0000 | 3,651.0000 | (2.976) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.25 | Call | Currency Future | 181.0000 | 176.0000 | (2.762) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.10 | Put | Currency Future | 41.0000 | 36.0000 | (12.195) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.35 | Put | Currency Future | 0.0000 | 3,983.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.05 | Put | Currency Future | 39.0000 | 34.0000 | (12.821) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.75 | Call | Currency Future | 570.0000 | 593.0000 | 4.035 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.85 | Call | Currency Future | 3,530.0000 | 3,636.0000 | 3.003 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.15 | Call | Currency Future | 67.0000 | 59.0000 | (11.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.25 | Put | Currency Future | 3,066.0000 | 2,953.0000 | (3.686) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.10 | Call | Currency Future | 304.0000 | 307.0000 | 0.987 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.35 | Call | Currency Future | 0.0000 | 107.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.05 | Put | Currency Future | 3,810.0000 | 3,698.0000 | (2.940) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.85 | Put | Currency Future | 3,622.0000 | 3,510.0000 | (3.092) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.25 | Call | Currency Future | 115.0000 | 111.0000 | (3.478) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.10 | Put | Currency Future | 546.0000 | 482.0000 | (11.722) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.35 | Put | Currency Future | 0.0000 | 3,045.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.05 | Call | Currency Future | 71.0000 | 64.0000 | (9.859) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.85 | Put | Currency Future | 422.0000 | 367.0000 | (13.033) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.15 | Put | Currency Future | 573.0000 | 507.0000 | (11.518) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.25 | Put | Currency Future | 2,170.0000 | 2,065.0000 | (4.839) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.10 | Put | Currency Future | 3,858.0000 | 3,746.0000 | (2.903) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.35 | Call | Currency Future | 0.0000 | 168.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.05 | Put | Currency Future | 4,756.0000 | 4,641.0000 | (2.418) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.95 | Put | Currency Future | 1,100.0000 | 1,010.0000 | (8.182) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 8.80 | Put | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.00 | Call | Currency Future | 129.0000 | 124.0000 | (3.876) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.25 | Call | Currency Future | 62.0000 | 55.0000 | (11.290) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.35 | Put | Currency Future | 0.0000 | 43.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.05 | Put | Currency Future | 2,883.0000 | 2,771.0000 | (3.885) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.00 | Call | Currency Future | 3,383.0000 | 3,488.0000 | 3.104 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.15 | Put | Currency Future | 4,851.0000 | 4,736.0000 | (2.371) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.00 | Call | Currency Future | 203.0000 | 199.0000 | (1.970) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.35 | Call | Currency Future | 0.0000 | 2,166.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.05 | Call | Currency Future | 2,355.0000 | 2,458.0000 | 4.374 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.80 | Call | Currency Future | 964.0000 | 1,019.0000 | 5.705 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.00 | Put | Currency Future | 38.0000 | 33.0000 | (13.158) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.35 | Put | Currency Future | 0.0000 | 21.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.05 | Call | Currency Future | 198.0000 | 194.0000 | (2.020) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.80 | Put | Currency Future | 104.0000 | 89.0000 | (14.423) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.15 | Call | Currency Future | 789.0000 | 831.0000 | 5.323 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.00 | Call | Currency Future | 1,506.0000 | 1,592.0000 | 5.710 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.25 | Put | Currency Future | 4,947.0000 | 4,832.0000 | (2.325) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.20 | Put | Currency Future | 186.0000 | 156.0000 | (16.129) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.35 | Call | Currency Future | 0.0000 | 1,312.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.05 | Call | Currency Future | 310.0000 | 314.0000 | 1.290 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.80 | Call | Currency Future | 3,579.0000 | 3,685.0000 | 2.962 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.15 | Put | Currency Future | 174.0000 | 146.0000 | (16.092) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.00 | Put | Currency Future | 141.0000 | 119.0000 | (15.603) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.20 | Call | Currency Future | 766.0000 | 806.0000 | 5.222 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.35 | Put | Currency Future | 0.0000 | 189.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.05 | Call | Currency Future | 1,467.0000 | 1,550.0000 | 5.658 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.80 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.90 | Call | Currency Future | 3,481.0000 | 3,586.0000 | 3.016 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.00 | Call | Currency Future | 860.0000 | 907.0000 | 5.465 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.20 | Put | Currency Future | 43.0000 | 38.0000 | (11.628) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.35 | Call | Currency Future | 0.0000 | 4,130.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.05 | Put | Currency Future | 151.0000 | 127.0000 | (15.894) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.80 | Call | Currency Future | 2,598.0000 | 2,702.0000 | 4.003 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.90 | Call | Currency Future | 212.0000 | 209.0000 | (1.415) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.00 | Put | Currency Future | 495.0000 | 434.0000 | (12.323) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 9.20 | Call | Currency Future | 2,209.0000 | 2,312.0000 | 4.663 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.50 | Call | Currency Future | 100.0000 | 96.0000 | (4.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.35 | Put | Currency Future | 0.0000 | 2,154.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.05 | Put | Currency Future | 520.0000 | 458.0000 | (11.923) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.80 | Put | Currency Future | 399.0000 | 346.0000 | (13.283) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.90 | Put | Currency Future | 1,866.0000 | 1,762.0000 | (5.573) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.00 | Put | Currency Future | 2,837.0000 | 2,726.0000 | (3.913) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.20 | Put | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.35 | Call | Currency Future | 0.0000 | 277.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.05 | Put | Currency Future | 1,995.0000 | 1,891.0000 | (5.213) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.80 | Call | Currency Future | 1,670.0000 | 1,762.0000 | 5.509 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.90 | Put | Currency Future | 2,746.0000 | 2,636.0000 | (4.006) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.00 | Put | Currency Future | 1,951.0000 | 1,848.0000 | (5.279) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.35 | Put | Currency Future | 0.0000 | 1,312.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.05 | Call | Currency Future | 126.0000 | 121.0000 | (3.968) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.80 | Call | Currency Future | 346.0000 | 351.0000 | 1.445 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.90 | Put | Currency Future | 3,669.0000 | 3,557.0000 | (3.053) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.00 | Call | Currency Future | 317.0000 | 321.0000 | 1.262 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.05 | Call | Currency Future | 491.0000 | 506.0000 | 3.055 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.35 | Put | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.80 | Call | Currency Future | 222.0000 | 220.0000 | (0.901) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.90 | Call | Currency Future | 135.0000 | 130.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.85 | Put | Currency Future | 1,027.0000 | 939.0000 | (8.569) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.20 | Call | Currency Future | 3,186.0000 | 3,291.0000 | 3.296 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.35 | Call | Currency Future | 0.0000 | 435.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.80 | Put | Currency Future | 4,518.0000 | 4,404.0000 | (2.523) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.90 | Put | Currency Future | 4,613.0000 | 4,498.0000 | (2.493) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.85 | Call | Currency Future | 542.0000 | 562.0000 | 3.690 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.20 | Put | Currency Future | 601.0000 | 533.0000 | (11.314) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.80 | Call | Currency Future | 83.0000 | 77.0000 | (7.229) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.90 | Call | Currency Future | 331.0000 | 336.0000 | 1.511 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.95 | Call | Currency Future | 3,432.0000 | 3,537.0000 | 3.059 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.70 | Put | Currency Future | 919.0000 | 836.0000 | (9.032) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.80 | Put | Currency Future | 3,575.0000 | 3,463.0000 | (3.133) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.90 | Put | Currency Future | 122.0000 | 103.0000 | (15.574) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.95 | Put | Currency Future | 3,716.0000 | 3,604.0000 | (3.014) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 12.05 | Put | Currency Future | 1,176.0000 | 1,083.0000 | (7.908) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.20 | Call | Currency Future | 291.0000 | 295.0000 | 1.375 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.80 | Call | Currency Future | 141.0000 | 136.0000 | (3.546) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.90 | Put | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.95 | Put | Currency Future | 4,660.0000 | 4,546.0000 | (2.446) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.20 | Call | Currency Future | 185.0000 | 180.0000 | (2.703) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.80 | Put | Currency Future | 2,656.0000 | 2,547.0000 | (4.104) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.90 | Put | Currency Future | 445.0000 | 389.0000 | (12.584) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.70 | Call | Currency Future | 585.0000 | 609.0000 | 4.103 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.80 | Put | Currency Future | 1,781.0000 | 1,678.0000 | (5.783) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.90 | Call | Currency Future | 2,501.0000 | 2,604.0000 | 4.118 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.00 | Put | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.90 | Call | Currency Future | 1,587.0000 | 1,676.0000 | 5.608 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.90 | Put | Currency Future | 35.0000 | 31.0000 | (11.429) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.95 | Call | Currency Future | 132.0000 | 127.0000 | (3.788) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.20 | Put | Currency Future | 4,899.0000 | 4,784.0000 | (2.347) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 16.20 | Call | Currency Future | 64.0000 | 57.0000 | (10.938) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.95 | Put | Currency Future | 2,792.0000 | 2,681.0000 | (3.976) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.20 | Put | Currency Future | 3,020.0000 | 2,907.0000 | (3.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.95 | Call | Currency Future | 207.0000 | 204.0000 | (1.449) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.20 | Call | Currency Future | 118.0000 | 114.0000 | (3.390) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.95 | Put | Currency Future | 1,908.0000 | 1,805.0000 | (5.398) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.80 | Call | Currency Future | 556.0000 | 577.0000 | 3.777 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.20 | Put | Currency Future | 3,952.0000 | 3,840.0000 | (2.834) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.95 | Put | Currency Future | 37.0000 | 32.0000 | (13.514) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.90 | Put | Currency Future | 1,063.0000 | 974.0000 | (8.373) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.20 | Put | Currency Future | 2,126.0000 | 2,021.0000 | (4.939) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.95 | Call | Currency Future | 2,452.0000 | 2,555.0000 | 4.201 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.90 | Call | Currency Future | 529.0000 | 548.0000 | 3.592 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.20 | Call | Currency Future | 1,351.0000 | 1,429.0000 | 5.774 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.95 | Put | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 11.80 | Put | Currency Future | 990.0000 | 904.0000 | (8.687) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.50 | Put | Currency Future | 277.0000 | 235.0000 | (15.162) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.50 | Call | Currency Future | 1,142.0000 | 1,208.0000 | 5.779 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.95 | Call | Currency Future | 1,546.0000 | 1,634.0000 | 5.692 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.50 | Put | Currency Future | 63.0000 | 55.0000 | (12.698) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R 2010/03/15 | 10.95 | Call | Currency Future | 885.0000 | 934.0000 | 5.537 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.50 | Call | Currency Future | 397.0000 | 404.0000 | 1.763 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.95 | Put | Currency Future | 131.0000 | 110.0000 | (16.031) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.50 | Put | Currency Future | 1,532.0000 | 1,431.0000 | (6.593) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.95 | Call | Currency Future | 324.0000 | 328.0000 | 1.235 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.50 | Call | Currency Future | 255.0000 | 256.0000 | 0.392 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.95 | Put | Currency Future | 470.0000 | 411.0000 | (12.553) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.50 | Put | Currency Future | 4,235.0000 | 4,122.0000 | (2.668) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.00 | Call | Currency Future | 2,403.0000 | 2,506.0000 | 4.286 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.50 | Call | Currency Future | 162.0000 | 156.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.50 | Put | Currency Future | 2,389.0000 | 2,283.0000 | (4.437) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.50 | Put | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 8.50 | Call | Currency Future | 2,892.0000 | 2,997.0000 | 3.631 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.25 | Call | Currency Future | 447.0000 | 457.0000 | 2.237 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.50 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.15 | Put | Currency Future | 1,253.0000 | 1,158.0000 | (7.582) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.20 | Put | Currency Future | 1,292.0000 | 1,196.0000 | (7.430) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.20 | Call | Currency Future | 457.0000 | 469.0000 | 2.626 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.50 | Put | Currency Future | 3,297.0000 | 3,183.0000 | (3.458) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.25 | Put | Currency Future | 1,331.0000 | 1,234.0000 | (7.288) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.50 | Call | Currency Future | 3,876.0000 | 3,982.0000 | 2.735 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.15 | Call | Currency Future | 468.0000 | 481.0000 | 2.778 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.10 | Put | Currency Future | 1,214.0000 | 1,120.0000 | (7.743) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.10 | Call | Currency Future | 480.0000 | 494.0000 | 2.917 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 9.50 | Call | Currency Future | 1,929.0000 | 2,028.0000 | 5.132 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.75 | Call | Currency Future | 144.0000 | 139.0000 | (3.472) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.75 | Put | Currency Future | 2,611.0000 | 2,502.0000 | (4.175) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 13.75 | Call | Currency Future | 227.0000 | 225.0000 | (0.881) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.75 | Put | Currency Future | 1,738.0000 | 1,636.0000 | (5.869) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 14.75 | Put | Currency Future | 3,529.0000 | 3,416.0000 | (3.202) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.75 | Put | Currency Future | 4,470.0000 | 4,357.0000 | (2.528) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.75 | Call | Currency Future | 86.0000 | 80.0000 | (6.977) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 15.70 | Call | Currency Future | 89.0000 | 83.0000 | (6.742) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 12.75 | Call | Currency Future | 354.0000 | 359.0000 | 1.412 | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 10.75 | Put | Currency Future | 377.0000 | 326.0000 | (13.528) | 0 | 0 | 0 |
| 01/07/2009 | € / R 2010/03/15 | 7.75 | Call | Currency Future | 3,629.0000 | 3,734.0000 | 2.893 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | € / R | 2010/03/15 | 7.75 | Put | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.75 | Call | Currency Future | 2,647.0000 | 2,751.0000 | 3.929 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.75 | Put | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 10.75 | Call | Currency Future | 992.0000 | 1,049.0000 | 5.746 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.75 | Put | Currency Future | 96.0000 | 82.0000 | (14.583) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.75 | Call | Currency Future | 1,712.0000 | 1,805.0000 | 5.432 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 12.70 | Call | Currency Future | 362.0000 | 368.0000 | 1.657 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 10.70 | Put | Currency Future | 355.0000 | 306.0000 | (13.803) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 10.70 | Call | Currency Future | 1,021.0000 | 1,079.0000 | 5.681 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.70 | Put | Currency Future | 89.0000 | 76.0000 | (14.607) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 12.70 | Put | Currency Future | 1,697.0000 | 1,595.0000 | (6.011) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 13.70 | Put | Currency Future | 2,567.0000 | 2,458.0000 | (4.246) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 13.70 | Call | Currency Future | 232.0000 | 231.0000 | (0.431) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 14.70 | Put | Currency Future | 3,482.0000 | 3,369.0000 | (3.245) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 14.70 | Call | Currency Future | 148.0000 | 142.0000 | (4.054) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 9.70 | Call | Currency Future | 1,754.0000 | 1,849.0000 | 5.416 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.70 | Put | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 7.70 | Put | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.35 | Put | Currency Future | 0.0000 | 614.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.35 | Call | Currency Future | 0.0000 | 738.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 7.70 | Call | Currency Future | 3,678.0000 | 3,784.0000 | 2.882 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 15.70 | Put | Currency Future | 4,423.0000 | 4,310.0000 | (2.555) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 8.70 | Call | Currency Future | 2,696.0000 | 2,800.0000 | 3.858 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.50 | Put | Currency Future | 783.0000 | 706.0000 | (9.834) | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.70 | Call | Currency Future | 585.0000 | 609.0000 | 4.103 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.50 | Call | Currency Future | 649.0000 | 679.0000 | 4.622 | 0 | 0 | 0 |
| 01/07/2009 | € / R | 2010/03/15 | 11.70 | Put | Currency Future | 919.0000 | 836.0000 | (9.032) | 0 | 0 | 0 |
| 01/07/2009 | AL12 | 2009/08/06 | | | Index Future | 317.2710 | 311.5740 | (1.796) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | AL13 | 2009/08/06 | | | Index Future | 244.8000 | 244.2680 | (0.217) | 0.0000 | 0.0000 | 7 |
| 01/07/2009 | AL37 | 2009/08/06 | | | Index Future | 276.7970 | 274.6090 | (0.790) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | AL7T | 2009/08/06 | | | Index Future | 311.3790 | 307.3240 | (1.302) | 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 |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ALBI | 2009/08/06 | | | Index Future | 289.5510 | 286.1210 | (1.185) | 0.0000 | 0.0000 | 587 |
| 01/07/2009 | ALBI | 2009/11/05 | | | Index Future | 294.7690 | 291.2770 | (1.185) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | ALBI | 2010/02/04 | | | Index Future | 300.4220 | 296.9190 | (1.166) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | CRD1 | 2009/08/06 | | | Index Future | 124.1970 | 123.4470 | (0.604) | 0.0000 | 0.0000 | 2 |
| 01/07/2009 | CRD1 | 2009/11/05 | | | Index Future | 126.4600 | 125.6970 | (0.603) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | CRD1 | 2010/02/04 | | | Index Future | 128.8520 | 128.0740 | (0.604) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | GOVI | 2009/08/06 | | | jGovi | 291.4150 | 288.0410 | (1.158) | 0.0000 | 0.0000 | 566 |
| 01/07/2009 | GOVI | 2009/11/05 | | | jGovi | 296.6670 | 293.2320 | (1.158) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | GOVI | 2010/02/04 | | | jGovi | 302.2800 | 298.7785 | (1.158) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | ILBI | 2009/08/06 | | | Index Future | 358.1270 | 358.1270 | - | 0.0000 | 0.0000 | 3 |
| 01/07/2009 | ILBI | 2009/11/05 | | | Index Future | 365.3290 | 365.3290 | - | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J153 | 2010/08/31 | | | jSwap | 7.9110 | 7.9330 | 0.278 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J157 | 2015/09/15 | | | jSwap | 8.8600 | 9.0270 | 1.885 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J186 | 2026/12/21 | | | jSwap | 8.4120 | 8.5810 | 2.009 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J201 | 2014/12/22 | | | jSwap | 8.7450 | 8.9160 | 1.955 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J203 | 2017/09/15 | | | jSwap | 8.9540 | 9.1250 | 1.910 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J204 | 2018/12/21 | | | jSwap | 8.9250 | 9.1050 | 2.017 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | J207 | 2020/01/15 | | | jSwap | 9.0010 | 9.1770 | 1.955 | 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 |
|------------|------------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | JBAR 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2009/08/06 | | | jFra | 7.4910 | 7.5140 | 0.307 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2009/11/05 | | | jFra | 7.3520 | 7.3650 | 0.177 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2010/02/04 | | | jFra | 7.4660 | 7.5030 | 0.496 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2010/05/06 | | | jFra | 7.7010 | 7.7340 | 0.429 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2010/08/05 | | | jFra | 7.8720 | 7.9810 | 1.385 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JFRA 2010/11/04 | | | jFra | 8.1910 | 8.2890 | 1.196 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN02 2009/08/06 | | | jNote | 7.8970 | 7.9660 | 0.874 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN02 2009/11/05 | | | jNote | 8.0620 | 8.1560 | 1.166 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN02 2010/02/04 | | | jNote | 8.2690 | 8.3910 | 1.475 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN05 2009/08/06 | | | jNote | 8.6490 | 8.8170 | 1.942 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN05 2009/11/05 | | | jNote | 8.7530 | 8.9330 | 2.056 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN05 2010/02/04 | | | jNote | 8.8680 | 9.0620 | 2.188 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN10 2009/08/06 | | | jNote | 8.8430 | 9.0290 | 2.103 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN10 2009/11/05 | | | jNote | 8.8830 | 9.0770 | 2.184 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JN10 2010/02/04 | | | jNote | 8.9290 | 9.1300 | 2.251 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JROD 2009/07/31 | | | jRod | 7.6400 | 7.6220 | (0.236) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | JROD | 2009/08/31 | | | jRod | 7.4280 | 7.3910 | (0.498) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JROD | 2009/09/30 | | | jRod | 7.5750 | 7.5690 | (0.079) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JROD | 2009/10/30 | | | jRod | 7.6200 | 7.6700 | 0.656 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JROD | 2009/11/30 | | | jRod | 7.4630 | 7.5930 | 1.742 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | JROD | 2009/12/31 | | | jRod | 7.5140 | 7.7230 | 2.781 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | OTH1 | 2009/08/06 | | | Index Future | 279.2680 | 275.5210 | (1.342) | 0.0000 | 0.0000 | 3 |
| 01/07/2009 | OTH1 | 2009/11/05 | | | Index Future | 284.3570 | 280.5410 | (1.342) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | OTH1 | 2010/02/04 | | | Index Future | 289.7370 | 285.8470 | (1.343) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R153 | 2009/08/06 | | | Bond Future | 7.1710 | 7.3480 | 2.468 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 6.0000 | 9.0000 | 50.000 | 0 | 0 | 0 |
| 01/07/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 2,890.0000 | 2,708.0000 | (6.298) | 0 | 0 | 0 |
| 01/07/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 11.0000 | 15.0000 | 36.364 | 0 | 0 | 0 |
| 01/07/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 2,644.0000 | 2,465.0000 | (6.770) | 0 | 0 | 0 |
| 01/07/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 21.0000 | 21.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,242.0000 | 1,242.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2009/08/06 | | | Bond Future | 8.5060 | 8.6870 | 2.128 | 0.0000 | 0.0000 | 8,944 |
| 01/07/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 182.0000 | 309.0000 | 69.780 | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 4,090.0000 | 3,251.0000 | (20.513) | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2009/11/05 | | | Bond Future | 8.6000 | 8.7920 | 2.233 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 450.0000 | 310.0000 | (31.111) | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,285.0000 | 7,128.0000 | 13.413 | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2010/02/04 | | | Bond Future | 8.6710 | 8.8750 | 2.353 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 5,743.0000 | 6,497.0000 | 13.129 | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 1,088.0000 | 841.0000 | (22.702) | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2010/05/06 | | | Bond Future | 8.6910 | 8.9090 | 2.508 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R157 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 3,633.0000 | 4,202.0000 | 15.662 | 0 | 0 | 0 |
| 01/07/2009 | R157 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 2,724.0000 | 2,267.0000 | (16.777) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/08/06 | | | Bond Future | 8.9500 | 9.1510 | 2.246 | 0.0000 | 0.0000 | 11,566 |
| 01/07/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 13.0000 | 4.0000 | (69.231) | 0 | 0 | 35 |
| 01/07/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 2,662.0000 | 1,716.0000 | (35.537) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 15,343.0000 | 17,242.0000 | 12.377 | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 2,183.0000 | 3,145.0000 | 44.068 | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | | | Bond Future | 8.9960 | 9.2030 | 2.301 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 13,546.0000 | 15,245.0000 | 12.542 | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 439.0000 | 283.0000 | (35.535) | 0 | 0 | 5,000 |
| 01/07/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 4,434.0000 | 5,415.0000 | 22.124 | 0 | 0 | 5,000 |
| 01/07/2009 | R186 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 728.0000 | 488.0000 | (32.967) | 0 | 0 | 240 |
| 01/07/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 16,086.0000 | 17,869.0000 | 11.084 | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 4,472.0000 | 3,513.0000 | (21.445) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | 8.75 | Call | Option on Bond Future | 3,371.0000 | 2,579.0000 | (23.495) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2009/11/05 | 8.75 | Put | Option on Bond Future | 5,743.0000 | 6,890.0000 | 19.972 | 0 | 0 | 240 |
| 01/07/2009 | R186 | 2010/02/04 | | | Bond Future | 9.0360 | 9.2500 | 2.368 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 10,435.0000 | 11,826.0000 | 13.330 | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 2,689.0000 | 2,100.0000 | (21.904) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2010/05/06 | | | Bond Future | 9.0550 | 9.2750 | 2.430 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R186 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 6,339.0000 | 5,338.0000 | (15.791) | 0 | 0 | 0 |
| 01/07/2009 | R186 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 6,851.0000 | 7,866.0000 | 14.815 | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2009/08/06 | | | Bond Future | 8.6320 | 8.8140 | 2.108 | 0.0000 | 0.0000 | 2 |
| 01/07/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 232.0000 | 375.0000 | 61.638 | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,807.0000 | 2,183.0000 | (22.230) | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2009/11/05 | | | Bond Future | 8.7080 | 8.9010 | 2.216 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 5,380.0000 | 6,061.0000 | 12.658 | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 321.0000 | 221.0000 | (31.153) | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2010/02/04 | | | Bond Future | 8.7750 | 8.9800 | 2.336 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,705.0000 | 6,356.0000 | 11.411 | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 590.0000 | 447.0000 | (24.237) | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2010/05/06 | | | Bond Future | 8.7990 | 9.0190 | 2.500 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R201 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 2,045.0000 | 1,700.0000 | (16.870) | 0 | 0 | 0 |
| 01/07/2009 | R201 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 3,166.0000 | 3,636.0000 | 14.845 | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2009/08/06 | | | Bond Future | 8.9590 | 9.1510 | 2.143 | 0.0000 | 0.0000 | 1,570 |
| 01/07/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 763.0000 | 1,140.0000 | 49.410 | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,354.0000 | 1,678.0000 | (28.717) | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2009/11/05 | | | Bond Future | 9.0300 | 9.2290 | 2.204 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,977.0000 | 9,951.0000 | 10.850 | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 268.0000 | 179.0000 | (33.209) | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2010/02/04 | | | Bond Future | 9.0950 | 9.3040 | 2.298 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,213.0000 | 7,006.0000 | 12.764 | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 1,371.0000 | 1,076.0000 | (21.517) | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2010/05/06 | | | Bond Future | 9.1250 | 9.3440 | 2.400 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R203 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 4,047.0000 | 4,633.0000 | 14.480 | 0 | 0 | 0 |
| 01/07/2009 | R203 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 3,405.0000 | 2,879.0000 | (15.448) | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2009/08/06 | | | Bond Future | 8.9670 | 9.1680 | 2.242 | 0.0000 | 0.0000 | 730 |
| 01/07/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,522.0000 | 1,763.0000 | (30.095) | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 845.0000 | 1,281.0000 | 51.598 | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2009/11/05 | | | Bond Future | 9.0290 | 9.2380 | 2.315 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,853.0000 | 10,968.0000 | 11.316 | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 292.0000 | 190.0000 | (34.932) | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2010/02/04 | | | Bond Future | 9.0840 | 9.3020 | 2.400 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,781.0000 | 7,684.0000 | 13.317 | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 1,520.0000 | 1,180.0000 | (22.368) | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2010/05/06 | | | Bond Future | 9.1120 | 9.3390 | 2.491 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R204 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 3,777.0000 | 3,173.0000 | (15.992) | 0 | 0 | 0 |
| 01/07/2009 | R204 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 4,411.0000 | 5,074.0000 | 15.031 | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2009/08/06 | | | Bond Future | 8.6470 | 8.8390 | 2.220 | 0.0000 | 0.0000 | 1,775 |
| 01/07/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,298.0000 | 1,757.0000 | (23.542) | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 203.0000 | 335.0000 | 65.025 | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 6,021.0000 | 6,693.0000 | 11.161 | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 300 |
| 01/07/2009 | R206 | 2009/11/05 | | | Bond Future | 8.7320 | 8.9370 | 2.348 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 256.0000 | 173.0000 | (32.422) | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,497.0000 | 5,097.0000 | 13.342 | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2010/02/04 | | | Bond Future | 8.8100 | 9.0300 | 2.497 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 466.0000 | 346.0000 | (25.751) | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,741.0000 | 5,317.0000 | 12.149 | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2010/05/06 | | | Bond Future | 8.8450 | 9.0840 | 2.702 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R206 | 2010/05/06 | 8.75 | Call | Option on Bond Future | 1,965.0000 | 1,631.0000 | (16.997) | 0 | 0 | 0 |
| 01/07/2009 | R206 | 2010/05/06 | 8.75 | Put | Option on Bond Future | 2,251.0000 | 2,632.0000 | 16.926 | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2009/08/06 | | | Bond Future | 9.0560 | 9.2770 | 2.440 | 0.0000 | 0.0000 | 600 |
| 01/07/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,229.0000 | 1,458.0000 | (34.590) | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,053.0000 | 1,621.0000 | 53.941 | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2009/11/05 | | | Bond Future | 9.1140 | 9.3430 | 2.513 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,706.0000 | 11,969.0000 | 11.797 | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 264.0000 | 164.0000 | (37.879) | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2010/02/04 | | | Bond Future | 9.1660 | 9.4040 | 2.597 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 7,153.0000 | 8,174.0000 | 14.274 | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 1,523.0000 | 1,153.0000 | (24.294) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | R207 | 2010/05/06 | | | Bond Future | 9.1960 | 9.4430 | 2.686 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R207 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 4,391.0000 | 3,662.0000 | (16.602) | 0 | 0 | 0 |
| 01/07/2009 | R207 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 4,078.0000 | 4,768.0000 | 16.920 | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2009/08/06 | | | Bond Future | 9.1290 | 9.3570 | 2.498 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,261.0000 | 1,926.0000 | 52.736 | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,014.0000 | 1,268.0000 | (37.041) | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2009/11/05 | | | Bond Future | 9.1780 | 9.4120 | 2.550 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 9,843.0000 | 11,128.0000 | 13.055 | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 383.0000 | 242.0000 | (36.815) | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2010/02/04 | | | Bond Future | 9.2430 | 9.4810 | 2.575 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 1,893.0000 | 1,454.0000 | (23.191) | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 6,565.0000 | 7,553.0000 | 15.050 | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2010/05/06 | | | Bond Future | 9.3240 | 9.5620 | 2.553 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R208 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 4,141.0000 | 3,455.0000 | (16.566) | 0 | 0 | 0 |
| 01/07/2009 | R208 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 4,583.0000 | 5,298.0000 | 15.601 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/08/06 | | | Bond Future | 8.5920 | 8.8140 | 2.584 | 0.0000 | 0.0000 | 4,603 |
| 01/07/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 1,434.0000 | 2,233.0000 | 55.718 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 2,728.0000 | 1,719.0000 | (36.987) | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/08/06 | 8.00 | Put | Option on Bond Future | 5,601.0000 | 7,178.0000 | 28.156 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/08/06 | 8.00 | Call | Option on Bond Future | 410.0000 | 179.0000 | (56.341) | 0 | 0 | 1,950 |
| 01/07/2009 | R209 | 2009/11/05 | | | Bond Future | 8.6200 | 8.8470 | 2.633 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 231.0000 | 134.0000 | (41.991) | 0 | 0 | 5,000 |
| 01/07/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 9,386.0000 | 7,889.0000 | (15.949) | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 15,791.0000 | 17,531.0000 | 11.019 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 928.0000 | 1,267.0000 | 36.530 | 0 | 0 | 2,500 |
| 01/07/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 13,261.0000 | 14,935.0000 | 12.623 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 417.0000 | 255.0000 | (38.849) | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2010/02/04 | | | Bond Future | 8.6420 | 8.8750 | 2.696 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 1,416.0000 | 1,791.0000 | 26.483 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 11,345.0000 | 9,845.0000 | (13.222) | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 1,381.0000 | 1,002.0000 | (27.444) | 0 | 0 | 2,500 |
| 01/07/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 11,795.0000 | 13,291.0000 | 12.683 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2010/05/06 | | | Bond Future | 8.6470 | 8.8850 | 2.752 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | R209 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 6,222.0000 | 7,218.0000 | 16.008 | 0 | 0 | 0 |
| 01/07/2009 | R209 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 5,002.0000 | 4,087.0000 | (18.293) | 0 | 0 | 0 |
| 01/07/2009 | TRT1 | 2009/08/06 | | | Index Future | 287.6520 | 284.3200 | (1.158) | 0.0000 | 0.0000 | 100 |
| 01/07/2009 | TRT1 | 2009/11/05 | | | Index Future | 292.8930 | 289.5010 | (1.158) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | TRT1 | 2010/02/04 | | | Index Future | 298.4350 | 294.9760 | (1.159) | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.2911 | 6.3139 | 0.362 | 0.0000 | 0.0000 | 178,728 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 1,118.0000 | 1,105.0000 | (1.163) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 1,022.0000 | 1,008.0000 | (1.370) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 66.0000 | 63.0000 | (4.545) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 31.0000 | 37.0000 | 19.355 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 113.0000 | 111.0000 | (1.770) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 9.0000 | 19.0000 | 111.111 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 19.0000 | 27.0000 | 42.105 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 575.0000 | 549.0000 | (4.522) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 881.0000 | 866.0000 | (1.703) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 94.0000 | 88.0000 | (6.383) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 372.0000 | 347.0000 | (6.720) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 1,022.0000 | 1,008.0000 | (1.370) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 195.0000 | 181.0000 | (7.179) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 394.0000 | 434.0000 | 10.152 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 14.0000 | 22.0000 | 57.143 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 575.0000 | 549.0000 | (4.522) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 296.0000 | 275.0000 | (7.095) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 928.0000 | 913.0000 | (1.616) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 186.0000 | 195.0000 | 4.839 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 928.0000 | 913.0000 | (1.616) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 835.0000 | 819.0000 | (1.916) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 260.0000 | 242.0000 | (6.923) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 151.0000 | 156.0000 | 3.311 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 103.0000 | 99.0000 | (3.883) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 9.0000 | 19.0000 | 111.111 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 287.0000 | 321.0000 | 11.847 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 52.0000 | 70.0000 | 34.615 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.85 | Call | Currency Future | 474.0000 | 515.0000 | 8.650 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 86.0000 | 79.0000 | (8.140) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 26.0000 | 33.0000 | 26.923 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 151.0000 | 156.0000 | 3.311 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 195.0000 | 181.0000 | (7.179) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 260.0000 | 242.0000 | (6.923) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 1,215.0000 | 1,202.0000 | (1.070) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 96.0000 | 107.0000 | 11.458 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.85 | Put | Currency Future | 33.0000 | 52.0000 | 57.576 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 835.0000 | 819.0000 | (1.916) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 1,167.0000 | 1,153.0000 | (1.200) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 14.0000 | 22.0000 | 57.143 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 230.0000 | 254.0000 | 10.435 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 52.0000 | 70.0000 | 34.615 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 495.0000 | 465.0000 | (6.061) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 26.0000 | 33.0000 | 26.923 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 166.0000 | 160.0000 | (3.614) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 453.0000 | 424.0000 | (6.402) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 1,264.0000 | 1,250.0000 | (1.108) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 975.0000 | 961.0000 | (1.436) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 139.0000 | 140.0000 | 0.719 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.80 | Call | Currency Future | 517.0000 | 558.0000 | 7.930 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.00 | Put | Currency Future | 745.0000 | 727.0000 | (2.416) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 394.0000 | 434.0000 | 10.152 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 66.0000 | 63.0000 | (4.545) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 701.0000 | 682.0000 | (2.710) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.25 | Call | Currency Future | 207.0000 | 224.0000 | 8.213 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 5.0000 | 14.0000 | 180.000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 7.0000 | 15.0000 | 114.286 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.15 | Call | Currency Future | 257.0000 | 287.0000 | 11.673 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 57.0000 | 57.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.00 | Call | Currency Future | 1.0000 | 7.0000 | 600.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 103.0000 | 99.0000 | (3.883) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 790.0000 | 773.0000 | (2.152) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 412.0000 | 385.0000 | (6.553) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 8.0000 | 17.0000 | 112.500 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 19.0000 | 27.0000 | 42.105 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.90 | Put | Currency Future | 42.0000 | 60.0000 | 42.857 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.00 | Put | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 412.0000 | 385.0000 | (6.553) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 42.0000 | 46.0000 | 9.524 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 94.0000 | 88.0000 | (6.383) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 11.0000 | 20.0000 | 81.818 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 1,118.0000 | 1,105.0000 | (1.163) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.90 | Call | Currency Future | 433.0000 | 474.0000 | 9.469 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 2.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 49.0000 | 51.0000 | 4.082 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.00 | Call | Currency Future | 1,291.0000 | 1,318.0000 | 2.091 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 31.0000 | 37.0000 | 19.355 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 186.0000 | 195.0000 | 4.839 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 453.0000 | 424.0000 | (6.402) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 113.0000 | 111.0000 | (1.770) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 1,070.0000 | 1,056.0000 | (1.308) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 881.0000 | 866.0000 | (1.703) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.80 | Put | Currency Future | 26.0000 | 44.0000 | 69.231 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 658.0000 | 637.0000 | (3.191) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.00 | Put | Currency Future | 1,710.0000 | 1,693.0000 | (0.994) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 701.0000 | 682.0000 | (2.710) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 227.0000 | 210.0000 | (7.489) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 372.0000 | 347.0000 | (6.720) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 86.0000 | 79.0000 | (8.140) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 16.0000 | 25.0000 | 56.250 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 42.0000 | 46.0000 | 9.524 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 139.0000 | 140.0000 | 0.719 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 168.0000 | 174.0000 | 3.571 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 296.0000 | 275.0000 | (7.095) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 790.0000 | 773.0000 | (2.152) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 230.0000 | 254.0000 | 10.435 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 137.0000 | 139.0000 | 1.460 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.00 | Call | Currency Future | 356.0000 | 395.0000 | 10.955 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.75 | Call | Currency Future | 2,541.0000 | 2,564.0000 | 0.905 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 658.0000 | 637.0000 | (3.191) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 534.0000 | 507.0000 | (5.056) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.05 | Put | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.00 | Put | Currency Future | 65.0000 | 81.0000 | 24.615 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 49.0000 | 51.0000 | 4.082 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 124.0000 | 124.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 287.0000 | 321.0000 | 11.847 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 616.0000 | 593.0000 | (3.734) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 333.0000 | 310.0000 | (6.907) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 495.0000 | 465.0000 | (6.061) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.55 | Call | Currency Future | 2,741.0000 | 2,764.0000 | 0.839 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 96.0000 | 107.0000 | 11.458 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 36.0000 | 41.0000 | 13.889 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 137.0000 | 139.0000 | 1.460 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.05 | Call | Currency Future | 1,241.0000 | 1,268.0000 | 2.176 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.05 | Put | Currency Future | 79.0000 | 93.0000 | 17.722 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.50 | Put | Currency Future | 3,209.0000 | 3,187.0000 | (0.686) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.15 | Put | Currency Future | 116.0000 | 123.0000 | 6.034 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 75.0000 | 71.0000 | (5.333) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 6.05 | Call | Currency Future | 320.0000 | 357.0000 | 11.563 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.75 | Call | Currency Future | 5,541.0000 | 5,564.0000 | 0.415 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.55 | Call | Currency Future | 5,741.0000 | 5,764.0000 | 0.401 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.50 | Put | Currency Future | 6,209.0000 | 6,186.0000 | (0.370) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD | 2009/09/14 | 2.05 | Call | Currency Future | 4,241.0000 | 4,264.0000 | 0.542 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.05 | Call | Currency Future | 1.0000 | 7.0000 | 600.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.05 | Put | Currency Future | 1,760.0000 | 1,743.0000 | (0.966) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.05 | Put | Currency Future | 4,759.0000 | 4,736.0000 | (0.483) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.00 | Put | Currency Future | 4,709.0000 | 4,686.0000 | (0.488) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.55 | Put | Currency Future | 3,259.0000 | 3,237.0000 | (0.675) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.55 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.75 | Put | Currency Future | 3,459.0000 | 3,437.0000 | (0.636) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.55 | Put | Currency Future | 6,259.0000 | 6,236.0000 | (0.367) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.75 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.25 | Call | Currency Future | 0.0000 | 5.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.25 | Put | Currency Future | 1.0000 | 7.0000 | 600.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 5.25 | Call | Currency Future | 1,042.0000 | 1,071.0000 | 2.783 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 11.25 | Put | Currency Future | 4,959.0000 | 4,936.0000 | (0.464) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 8.25 | Put | Currency Future | 1,959.0000 | 1,941.0000 | (0.919) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.75 | Put | Currency Future | 6,459.0000 | 6,436.0000 | (0.356) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 2.25 | Call | Currency Future | 4,041.0000 | 4,064.0000 | 0.569 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 3.50 | Call | Currency Future | 2,791.0000 | 2,814.0000 | 0.824 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 9.50 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 2.00 | Call | Currency Future | 4,291.0000 | 4,314.0000 | 0.536 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.50 | Call | Currency Future | 5,791.0000 | 5,814.0000 | 0.397 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/09/14 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.3553 | 6.3780 | 0.357 | 0.0000 | 0.0000 | 455 |
| 01/07/2009 | ZAAD | 2009/12/14 | 8.10 | Put | Currency Future | 1,758.0000 | 1,768.0000 | 0.569 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 6.05 | Call | Currency Future | 452.0000 | 486.0000 | 7.522 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 369.0000 | 394.0000 | 6.775 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 6.15 | Call | Currency Future | 395.0000 | 423.0000 | 7.089 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD 2009/12/14 | 6.25 | Put | Currency Future | 241.0000 | 238.0000 | (1.245) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 286.0000 | 295.0000 | 3.147 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 432.0000 | 414.0000 | (4.167) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 9.60 | Call | Currency Future | 0.0000 | 9.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.05 | Put | Currency Future | 147.0000 | 158.0000 | 7.483 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.90 | Put | Currency Future | 99.0000 | 111.0000 | 12.121 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.15 | Put | Currency Future | 189.0000 | 195.0000 | 3.175 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.95 | Call | Currency Future | 0.0000 | 553.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 211.0000 | 213.0000 | 0.948 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 331.0000 | 317.0000 | (4.230) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 331.0000 | 317.0000 | (4.230) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 11.10 | Put | Currency Future | 4,745.0000 | 4,724.0000 | (0.443) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.20 | Put | Currency Future | 214.0000 | 216.0000 | 0.935 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.20 | Call | Currency Future | 369.0000 | 394.0000 | 6.775 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 199.0000 | 200.0000 | 0.503 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 286.0000 | 295.0000 | 3.147 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 237.0000 | 242.0000 | 2.110 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 11.10 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.10 | Put | Currency Future | 167.0000 | 176.0000 | 5.389 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.20 | Put | Currency Future | 214.0000 | 216.0000 | 0.935 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.85 | Call | Currency Future | 159.0000 | 165.0000 | 3.774 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 543.0000 | 522.0000 | (3.867) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 9.60 | Put | Currency Future | 3,245.0000 | 3,231.0000 | (0.431) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 113.0000 | 130.0000 | 15.044 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.00 | Call | Currency Future | 484.0000 | 519.0000 | 7.231 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 505.0000 | 485.0000 | (3.960) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 8.10 | Call | Currency Future | 13.0000 | 46.0000 | 253.846 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 808.0000 | 802.0000 | (0.743) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.90 | Call | Currency Future | 554.0000 | 589.0000 | 6.318 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.95 | Put | Currency Future | 0.0000 | 125.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 654.0000 | 637.0000 | (2.599) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.25 | Call | Currency Future | 346.0000 | 366.0000 | 5.780 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 268.0000 | 276.0000 | 2.985 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 2.10 | Call | Currency Future | 4,255.0000 | 4,278.0000 | 0.541 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.00 | Put | Currency Future | 129.0000 | 141.0000 | 9.302 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.85 | Call | Currency Future | 159.0000 | 165.0000 | 3.774 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 146.0000 | 155.0000 | 6.164 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 505.0000 | 485.0000 | (3.960) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.10 | Call | Currency Future | 1,260.0000 | 1,291.0000 | 2.460 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 654.0000 | 637.0000 | (2.599) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 237.0000 | 242.0000 | 2.110 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 305.0000 | 315.0000 | 3.279 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 543.0000 | 522.0000 | (3.867) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 211.0000 | 213.0000 | 0.948 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 0.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 808.0000 | 802.0000 | (0.743) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 300.0000 | 287.0000 | (4.333) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.30 | Put | Currency Future | 1,016.0000 | 1,020.0000 | 0.394 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 325.0000 | 340.0000 | 4.615 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 300.0000 | 287.0000 | (4.333) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 199.0000 | 200.0000 | 0.503 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.10 | Put | Currency Future | 5.0000 | 13.0000 | 160.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 113.0000 | 130.0000 | 15.044 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 305.0000 | 315.0000 | 3.279 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 691.0000 | 677.0000 | (2.026) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.20 | Call | Currency Future | 86.0000 | 109.0000 | 26.744 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 269.0000 | 262.0000 | (2.602) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 0.60 | Call | Currency Future | 5,755.0000 | 5,778.0000 | 0.400 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 94.0000 | 116.0000 | 23.404 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.30 | Call | Currency Future | 71.0000 | 98.0000 | 38.028 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 432.0000 | 414.0000 | (4.167) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 325.0000 | 340.0000 | 4.615 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 889.0000 | 888.0000 | (0.112) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 5.35 | Put | Currency Future | 16.0000 | 20.0000 | 25.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.10 | Put | Currency Future | 848.0000 | 844.0000 | (0.472) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 269.0000 | 262.0000 | (2.602) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 363.0000 | 348.0000 | (4.132) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 12.60 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.75 | Put | Currency Future | 582.0000 | 559.0000 | (3.952) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 12.60 | Put | Currency Future | 6,245.0000 | 6,223.0000 | (0.352) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.75 | Call | Currency Future | 188.0000 | 187.0000 | (0.532) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD 2009/12/14 | 3.60 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 729.0000 | 718.0000 | (1.509) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.60 | Call | Currency Future | 223.0000 | 227.0000 | 1.794 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 134.0000 | 146.0000 | 8.955 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 3.85 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 146.0000 | 155.0000 | 6.164 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.25 | Put | Currency Future | 973.0000 | 975.0000 | 0.206 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 8.35 | Call | Currency Future | 8.0000 | 38.0000 | 375.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 94.0000 | 116.0000 | 23.404 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 3.85 | Call | Currency Future | 2,505.0000 | 2,529.0000 | 0.958 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 173.0000 | 176.0000 | 1.734 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 889.0000 | 888.0000 | (0.112) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.60 | Put | Currency Future | 468.0000 | 449.0000 | (4.060) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 618.0000 | 598.0000 | (3.236) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.25 | Call | Currency Future | 78.0000 | 103.0000 | 32.051 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 2.35 | Call | Currency Future | 4,005.0000 | 4,028.0000 | 0.574 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.50 | Put | Currency Future | 397.0000 | 380.0000 | (4.282) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 134.0000 | 146.0000 | 8.955 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 691.0000 | 677.0000 | (2.026) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 729.0000 | 718.0000 | (1.509) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.10 | Call | Currency Future | 423.0000 | 454.0000 | 7.329 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.50 | Call | Currency Future | 252.0000 | 258.0000 | 2.381 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 618.0000 | 598.0000 | (3.236) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 363.0000 | 348.0000 | (4.132) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.10 | Call | Currency Future | 103.0000 | 122.0000 | 18.447 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 173.0000 | 176.0000 | 1.734 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 268.0000 | 276.0000 | 2.985 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.20 | Put | Currency Future | 931.0000 | 931.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 8.35 | Put | Currency Future | 2,002.0000 | 2,010.0000 | 0.400 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.00 | Call | Currency Future | 123.0000 | 138.0000 | 12.195 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 7.00 | Put | Currency Future | 768.0000 | 760.0000 | (1.042) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 0.85 | Call | Currency Future | 5,505.0000 | 5,528.0000 | 0.418 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2009/12/14 | 3.60 | Call | Currency Future | 2,755.0000 | 2,779.0000 | 0.871 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD | 2009/12/14 | 12.55 | Put | Currency Future | 6,195.0000 | 6,173.0000 | (0.355) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 9.85 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 0.55 | Call | Currency Future | 5,805.0000 | 5,828.0000 | 0.396 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 5.35 | Call | Currency Future | 1,021.0000 | 1,048.0000 | 2.644 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 9.55 | Call | Currency Future | 0.0000 | 9.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 11.35 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 8.05 | Put | Currency Future | 1,710.0000 | 1,720.0000 | 0.585 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 9.85 | Put | Currency Future | 3,495.0000 | 3,479.0000 | (0.458) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 9.55 | Put | Currency Future | 3,195.0000 | 3,181.0000 | (0.438) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 11.05 | Put | Currency Future | 4,695.0000 | 4,674.0000 | (0.447) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 11.05 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 8.05 | Call | Currency Future | 15.0000 | 48.0000 | 220.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 5.05 | Put | Currency Future | 4.0000 | 12.0000 | 200.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 5.05 | Call | Currency Future | 1,309.0000 | 1,340.0000 | 2.368 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 2.05 | Call | Currency Future | 4,305.0000 | 4,328.0000 | 0.534 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 3.55 | Call | Currency Future | 2,805.0000 | 2,829.0000 | 0.856 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 11.35 | Put | Currency Future | 4,995.0000 | 4,974.0000 | (0.420) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2009/12/14 | 12.85 | Put | Currency Future | 6,495.0000 | 6,473.0000 | (0.339) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | | | Currency Future | 6.4186 | 6.4428 | 0.377 | 0.0000 | 0.0000 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.85 | Call | Currency Future | 253.0000 | 259.0000 | 2.372 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.05 | Call | Currency Future | 558.0000 | 590.0000 | 5.735 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.55 | Call | Currency Future | 339.0000 | 347.0000 | 2.360 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.95 | Call | Currency Future | 222.0000 | 235.0000 | 5.856 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.40 | Call | Currency Future | 392.0000 | 403.0000 | 2.806 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.25 | Call | Currency Future | 454.0000 | 476.0000 | 4.846 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.70 | Put | Currency Future | 576.0000 | 556.0000 | (3.472) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.40 | Put | Currency Future | 374.0000 | 360.0000 | (3.743) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.15 | Put | Currency Future | 233.0000 | 238.0000 | 2.146 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.05 | Put | Currency Future | 189.0000 | 197.0000 | 4.233 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.60 | Call | Currency Future | 323.0000 | 330.0000 | 2.167 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD | 2010/03/15 | 6.15 | Call | Currency Future | 502.0000 | 531.0000 | 5.777 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD 2010/03/15 | 6.70 | Put | Currency Future | 576.0000 | 556.0000 | (3.472) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.25 | Put | Currency Future | 285.0000 | 283.0000 | (0.702) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.60 | Put | Currency Future | 504.0000 | 487.0000 | (3.373) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.45 | Call | Currency Future | 373.0000 | 383.0000 | 2.681 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.70 | Call | Currency Future | 294.0000 | 299.0000 | 1.701 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.95 | Put | Currency Future | 754.0000 | 743.0000 | (1.459) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.55 | Put | Currency Future | 470.0000 | 454.0000 | (3.404) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.45 | Put | Currency Future | 405.0000 | 390.0000 | (3.704) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.35 | Call | Currency Future | 411.0000 | 426.0000 | 3.650 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.75 | Call | Currency Future | 281.0000 | 285.0000 | 1.423 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.85 | Put | Currency Future | 684.0000 | 666.0000 | (2.632) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.60 | Put | Currency Future | 504.0000 | 487.0000 | (3.373) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.70 | Call | Currency Future | 294.0000 | 299.0000 | 1.701 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 7.10 | Put | Currency Future | 864.0000 | 862.0000 | (0.231) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.75 | Put | Currency Future | 612.0000 | 592.0000 | (3.268) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.60 | Call | Currency Future | 323.0000 | 330.0000 | 2.167 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.35 | Put | Currency Future | 343.0000 | 334.0000 | (2.624) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 7.10 | Call | Currency Future | 183.0000 | 205.0000 | 12.022 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.65 | Call | Currency Future | 308.0000 | 314.0000 | 1.948 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 7.00 | Put | Currency Future | 790.0000 | 782.0000 | (1.013) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 7.00 | Call | Currency Future | 209.0000 | 225.0000 | 7.656 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.30 | Put | Currency Future | 313.0000 | 308.0000 | (1.597) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.30 | Call | Currency Future | 432.0000 | 451.0000 | 4.398 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.20 | Put | Currency Future | 258.0000 | 260.0000 | 0.775 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.50 | Call | Currency Future | 355.0000 | 365.0000 | 2.817 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.50 | Put | Currency Future | 437.0000 | 422.0000 | (3.432) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.65 | Put | Currency Future | 539.0000 | 521.0000 | (3.340) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.20 | Call | Currency Future | 477.0000 | 503.0000 | 5.451 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.80 | Call | Currency Future | 269.0000 | 271.0000 | 0.743 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.90 | Call | Currency Future | 237.0000 | 247.0000 | 4.219 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.90 | Put | Currency Future | 719.0000 | 704.0000 | (2.086) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.80 | Put | Currency Future | 650.0000 | 629.0000 | (3.231) | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.80 | Put | Currency Future | 0.0000 | 629.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.10 | Call | Currency Future | 0.0000 | 559.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.00 | Put | Currency Future | 0.0000 | 178.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.80 | Call | Currency Future | 0.0000 | 271.0000 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/07/2009 | ZAAD 2010/03/15 | 6.10 | Put | Currency Future | 0.0000 | 217.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.00 | Call | Currency Future | 0.0000 | 621.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.20 | Put | Currency Future | 0.0000 | 260.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.30 | Call | Currency Future | 0.0000 | 451.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.30 | Put | Currency Future | 0.0000 | 308.0000 | 100.000 | 0 | 0 | 0 |
| 01/07/2009 | ZAAD 2010/03/15 | 6.20 | Call | Currency Future | 0.0000 | 503.0000 | 100.000 | 0 | 0 | 0 |

Grand Total: **925,293**