



Derivatives High/Low Report

High/Low for 05/03/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | | | Currency Future | 10.4382 | 10.5209 | 0.792 | 10.5900 | 10.3500 | 194,883 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 124.0000 | 64.0000 | (48.387) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.75 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.50 | Put | Currency Future | 280.0000 | 197.0000 | (29.643) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.00 | Put | Currency Future | 77.0000 | 45.0000 | (41.558) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.40 | Call | Currency Future | 259.0000 | 264.0000 | 1.931 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.50 | Call | Currency Future | 961.0000 | 1,035.0000 | 7.700 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 380.0000 | 292.0000 | (23.158) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,988.0000 | 2,071.0000 | 4.175 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.00 | Call | Currency Future | 515.0000 | 566.0000 | 9.903 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.40 | Put | Currency Future | 221.0000 | 144.0000 | (34.842) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.50 | Put | Currency Future | 22.0000 | 14.0000 | (36.364) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 742.0000 | 652.0000 | (12.129) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 62.0000 | 38.0000 | (38.710) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 780.0000 | 850.0000 | 8.974 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.50 | Call | Currency Future | 1,938.0000 | 2,021.0000 | 4.283 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 600.0000 | 659.0000 | 9.833 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 169.0000 | 163.0000 | (3.550) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.45 | Call | Currency Future | 238.0000 | 240.0000 | 0.840 | 0 | 0 | 10,000 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.50 | Call | Currency Future | 218.0000 | 218.0000 | - | 0 | 0 | 10,000 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.10 | Call | Currency Future | 433.0000 | 474.0000 | 9.469 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 111.0000 | 102.0000 | (8.108) | 0 | 0 | 3,500 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 56.0000 | 36.0000 | (35.714) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 1,149.0000 | 1,227.0000 | 6.789 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 169.0000 | 99.0000 | (41.420) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.10 | Put | Currency Future | 95.0000 | 53.0000 | (44.211) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 572.0000 | 481.0000 | (15.909) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.95 | Put | Currency Future | 614.0000 | 523.0000 | (14.821) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.40 | Call | Currency Future | 2,038.0000 | 2,121.0000 | 4.073 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.45 | Put | Currency Future | 250.0000 | 169.0000 | (32.400) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 307.0000 | 320.0000 | 4.235 | 0 | 0 | 1,500 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,888.0000 | 1,971.0000 | 4.396 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.90 | Put | Currency Future | 62.0000 | 38.0000 | (38.710) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.35 | Put | Currency Future | 194.0000 | 120.0000 | (38.144) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.10 | Call | Currency Future | 80.0000 | 73.0000 | (8.750) | 0 | 0 | 2,500 |
| 05/03/2009 | \$ / R 2009/03/16 | 7.90 | Call | Currency Future | 2,538.0000 | 2,621.0000 | 3.270 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 41.0000 | 29.0000 | (29.268) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.25 | Call | Currency Future | 334.0000 | 351.0000 | 5.090 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.95 | Call | Currency Future | 102.0000 | 93.0000 | (8.824) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.30 | Call | Currency Future | 2,138.0000 | 2,221.0000 | 3.882 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 282.0000 | 291.0000 | 3.191 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.60 | Put | Currency Future | 346.0000 | 259.0000 | (25.145) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.75 | Put | Currency Future | 454.0000 | 363.0000 | (20.044) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.40 | Call | Currency Future | 1,054.0000 | 1,130.0000 | 7.211 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.00 | Call | Currency Future | 1,441.0000 | 1,522.0000 | 5.621 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.35 | Call | Currency Future | 282.0000 | 291.0000 | 3.191 | 0 | 0 | 5,000 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 870.0000 | 941.0000 | 8.161 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.70 | Call | Currency Future | 155.0000 | 148.0000 | (4.516) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.90 | Call | Currency Future | 600.0000 | 659.0000 | 9.833 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.60 | Put | Currency Future | 32.0000 | 20.0000 | (37.500) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.70 | Put | Currency Future | 416.0000 | 327.0000 | (21.394) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.45 | Call | Currency Future | 48.0000 | 44.0000 | (8.333) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/03/16 | 8.30 | Call | Currency Future | 2,138.0000 | 2,221.0000 | 3.882 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.00 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.40 | Put | Currency Future | 221.0000 | 144.0000 | (34.842) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.45 | Put | Currency Future | 1,060.0000 | 973.0000 | (8.208) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.10 | Put | Currency Future | 95.0000 | 53.0000 | (44.211) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.20 | Call | Currency Future | 1,245.0000 | 1,324.0000 | 6.345 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.10 | Call | Currency Future | 433.0000 | 474.0000 | 9.469 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.40 | Put | Currency Future | 1,013.0000 | 926.0000 | (8.588) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.05 | Call | Currency Future | 2,388.0000 | 2,471.0000 | 3.476 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.40 | Call | Currency Future | 259.0000 | 264.0000 | 1.931 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.60 | Call | Currency Future | 184.0000 | 179.0000 | (2.717) | 0 | 0 | 2,500 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.35 | Put | Currency Future | 194.0000 | 120.0000 | (38.144) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.55 | Put | Currency Future | 312.0000 | 227.0000 | (27.244) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.40 | Call | Currency Future | 51.0000 | 47.0000 | (7.843) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.15 | Call | Currency Future | 2,288.0000 | 2,371.0000 | 3.628 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.70 | Call | Currency Future | 1,739.0000 | 1,821.0000 | 4.715 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.15 | Call | Currency Future | 2,288.0000 | 2,371.0000 | 3.628 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.60 | Put | Currency Future | 346.0000 | 259.0000 | (25.145) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.60 | Put | Currency Future | 32.0000 | 20.0000 | (37.500) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.40 | Put | Currency Future | 15.0000 | 9.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.70 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.95 | Call | Currency Future | 557.0000 | 612.0000 | 9.874 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.05 | Call | Currency Future | 473.0000 | 519.0000 | 9.725 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.95 | Put | Currency Future | 69.0000 | 41.0000 | (40.580) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.05 | Put | Currency Future | 85.0000 | 48.0000 | (43.529) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.55 | Call | Currency Future | 200.0000 | 198.0000 | (1.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.40 | Call | Currency Future | 1,054.0000 | 1,130.0000 | 7.211 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 12.30 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.60 | Call | Currency Future | 184.0000 | 179.0000 | (2.717) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.75 | Call | Currency Future | 142.0000 | 134.0000 | (5.634) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 8.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.05 | Put | Currency Future | 85.0000 | 48.0000 | (43.529) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.05 | Call | Currency Future | 473.0000 | 519.0000 | 9.725 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.75 | Call | Currency Future | 1,689.0000 | 1,771.0000 | 4.855 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.20 | Put | Currency Future | 124.0000 | 64.0000 | (48.387) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.00 | Call | Currency Future | 94.0000 | 86.0000 | (8.511) | 0 | 0 | 2,500 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.60 | Call | Currency Future | 39.0000 | 36.0000 | (7.692) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 2,238.0000 | 2,321.0000 | 3.709 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 393.0000 | 429.0000 | 9.160 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 363.0000 | 384.0000 | 5.785 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.00 | Put | Currency Future | 656.0000 | 565.0000 | (13.872) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.55 | Call | Currency Future | 1,888.0000 | 1,971.0000 | 4.396 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,338.0000 | 2,421.0000 | 3.550 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.20 | Put | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.60 | Put | Currency Future | 1,201.0000 | 1,115.0000 | (7.161) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,343.0000 | 1,423.0000 | 5.957 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.60 | Call | Currency Future | 870.0000 | 941.0000 | 8.161 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 644.0000 | 707.0000 | 9.783 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 699.0000 | 608.0000 | (13.019) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 51.0000 | 33.0000 | (35.294) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.25 | Call | Currency Future | 2,188.0000 | 2,271.0000 | 3.793 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.00 | Call | Currency Future | 2,438.0000 | 2,521.0000 | 3.404 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 689.0000 | 754.0000 | 9.434 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.20 | Put | Currency Future | 831.0000 | 742.0000 | (10.710) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.85 | Call | Currency Future | 120.0000 | 111.0000 | (7.500) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.20 | Call | Currency Future | 1,245.0000 | 1,324.0000 | 6.345 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 105.0000 | 58.0000 | (44.762) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.85 | Put | Currency Future | 532.0000 | 440.0000 | (17.293) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.55 | Put | Currency Future | 312.0000 | 227.0000 | (27.244) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.10 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.55 | Call | Currency Future | 42.0000 | 38.0000 | (9.524) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.10 | Call | Currency Future | 1,343.0000 | 1,423.0000 | 5.957 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | 12.00 | Put | Currency Future | 1,580.0000 | 1,497.0000 | (5.253) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.55 | Call | Currency Future | 915.0000 | 988.0000 | 7.978 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.85 | Put | Currency Future | 56.0000 | 36.0000 | (35.714) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.55 | Put | Currency Future | 27.0000 | 17.0000 | (37.037) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.55 | Put | Currency Future | 1,154.0000 | 1,068.0000 | (7.452) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,639.0000 | 1,721.0000 | 5.003 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.95 | Call | Currency Future | 1,490.0000 | 1,572.0000 | 5.503 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.30 | Put | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.30 | Call | Currency Future | 307.0000 | 320.0000 | 4.235 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.85 | Call | Currency Future | 644.0000 | 707.0000 | 9.783 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.15 | Put | Currency Future | 105.0000 | 58.0000 | (44.762) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 12.30 | Put | Currency Future | 1,870.0000 | 1,787.0000 | (4.439) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.45 | Call | Currency Future | 1,988.0000 | 2,071.0000 | 4.175 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.05 | Call | Currency Future | 2,388.0000 | 2,471.0000 | 3.476 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,540.0000 | 1,622.0000 | 5.325 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.15 | Call | Currency Future | 393.0000 | 429.0000 | 9.160 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.90 | Put | Currency Future | 1,485.0000 | 1,402.0000 | (5.589) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.90 | Call | Currency Future | 111.0000 | 102.0000 | (8.108) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.30 | Put | Currency Future | 169.0000 | 99.0000 | (41.420) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,391.0000 | 1,308.0000 | (5.967) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.90 | Put | Currency Future | 572.0000 | 481.0000 | (15.909) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.55 | Call | Currency Future | 200.0000 | 198.0000 | (1.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,838.0000 | 1,921.0000 | 4.516 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,589.0000 | 1,671.0000 | 5.160 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.30 | Call | Currency Future | 1,149.0000 | 1,227.0000 | 6.789 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.90 | Call | Currency Future | 23.0000 | 23.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 492.0000 | 401.0000 | (18.496) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.65 | Put | Currency Future | 380.0000 | 292.0000 | (23.158) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.70 | Put | Currency Future | 1,296.0000 | 1,211.0000 | (6.559) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.60 | Call | Currency Future | 1,838.0000 | 1,921.0000 | 4.516 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.95 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 29.0000 | 29.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 87.0000 | 79.0000 | (9.195) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.20 | Call | Currency Future | 363.0000 | 384.0000 | 5.785 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.70 | Call | Currency Future | 34.0000 | 32.0000 | (5.882) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 921.0000 | 833.0000 | (9.555) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.15 | Put | Currency Future | 786.0000 | 697.0000 | (11.323) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 2,088.0000 | 2,171.0000 | 3.975 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,789.0000 | 1,871.0000 | 4.584 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.10 | Put | Currency Future | 742.0000 | 652.0000 | (12.129) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.30 | Call | Currency Future | 59.0000 | 54.0000 | (8.475) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.70 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.25 | Put | Currency Future | 145.0000 | 80.0000 | (44.828) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.20 | Call | Currency Future | 69.0000 | 62.0000 | (10.145) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 74.0000 | 67.0000 | (9.459) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.65 | Call | Currency Future | 1,789.0000 | 1,871.0000 | 4.584 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.20 | Call | Currency Future | 2,238.0000 | 2,321.0000 | 3.709 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.80 | Call | Currency Future | 689.0000 | 754.0000 | 9.434 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.80 | Put | Currency Future | 492.0000 | 401.0000 | (18.496) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.75 | Put | Currency Future | 1,344.0000 | 1,259.0000 | (6.324) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.35 | Call | Currency Future | 2,088.0000 | 2,171.0000 | 3.975 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 130.0000 | 121.0000 | (6.923) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.75 | Call | Currency Future | 32.0000 | 30.0000 | (6.250) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.70 | Call | Currency Future | 1,739.0000 | 1,821.0000 | 4.715 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.15 | Call | Currency Future | 1,294.0000 | 1,374.0000 | 6.182 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.65 | Call | Currency Future | 169.0000 | 163.0000 | (3.550) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.85 | Call | Currency Future | 1,589.0000 | 1,671.0000 | 5.160 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.80 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.15 | Put | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.85 | Call | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.95 | Call | Currency Future | 557.0000 | 612.0000 | 9.874 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.80 | Call | Currency Future | 1,639.0000 | 1,721.0000 | 5.003 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 1,101.0000 | 1,178.0000 | 6.994 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 826.0000 | 895.0000 | 8.354 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.85 | Put | Currency Future | 1,437.0000 | 1,355.0000 | (5.706) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 19.0000 | 11.0000 | (42.105) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 10.80 | Call | Currency Future | 130.0000 | 121.0000 | (6.923) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.80 | Call | Currency Future | 29.0000 | 29.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.95 | Put | Currency Future | 69.0000 | 41.0000 | (40.580) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.10 | Call | Currency Future | 2,338.0000 | 2,421.0000 | 3.550 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.65 | Put | Currency Future | 1,248.0000 | 1,163.0000 | (6.811) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.35 | Put | Currency Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.70 | Put | Currency Future | 41.0000 | 29.0000 | (29.268) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 1,007.0000 | 1,082.0000 | 7.448 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.90 | Call | Currency Future | 1,540.0000 | 1,622.0000 | 5.325 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.80 | Put | Currency Future | 51.0000 | 33.0000 | (35.294) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.80 | Put | Currency Future | 1,391.0000 | 1,308.0000 | (5.967) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.35 | Call | Currency Future | 1,101.0000 | 1,178.0000 | 6.994 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.40 | Put | Currency Future | 15.0000 | 9.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.70 | Call | Currency Future | 780.0000 | 850.0000 | 8.974 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 8.90 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 37.0000 | 24.0000 | (35.135) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.75 | Call | Currency Future | 734.0000 | 802.0000 | 9.264 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.65 | Put | Currency Future | 37.0000 | 24.0000 | (35.135) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.75 | Put | Currency Future | 46.0000 | 31.0000 | (32.609) | 0 | 0 | 2,550 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.25 | Put | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.65 | Call | Currency Future | 826.0000 | 895.0000 | 8.354 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.25 | Call | Currency Future | 1,197.0000 | 1,275.0000 | 6.516 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.45 | Call | Currency Future | 1,007.0000 | 1,082.0000 | 7.448 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.50 | Put | Currency Future | 1,106.0000 | 1,020.0000 | (7.776) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 9.45 | Put | Currency Future | 19.0000 | 11.0000 | (42.105) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 12.00 | Call | Currency Future | 18.0000 | 18.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.30 | Put | Currency Future | 921.0000 | 833.0000 | (9.555) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.05 | Put | Currency Future | 699.0000 | 608.0000 | (13.019) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.15 | Call | Currency Future | 74.0000 | 67.0000 | (9.459) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/03/16 | 11.05 | Call | Currency Future | 87.0000 | 79.0000 | (9.195) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/03/16 | 11.15 | Put | Currency Future | 786.0000 | 697.0000 | (11.323) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.25 | Put | Currency Future | 876.0000 | 787.0000 | (10.160) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.35 | Call | Currency Future | 55.0000 | 50.0000 | (9.091) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.25 | Call | Currency Future | 64.0000 | 58.0000 | (9.375) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.50 | Call | Currency Future | 45.0000 | 41.0000 | (8.889) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.35 | Put | Currency Future | 967.0000 | 879.0000 | (9.100) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.30 | Call | Currency Future | 59.0000 | 54.0000 | (8.475) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.85 | Call | Currency Future | 120.0000 | 111.0000 | (7.500) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 10.85 | Put | Currency Future | 532.0000 | 440.0000 | (17.293) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.65 | Call | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.55 | Call | Currency Future | 915.0000 | 988.0000 | 7.978 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 9.55 | Put | Currency Future | 27.0000 | 17.0000 | (37.037) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.60 | Put | Currency Future | 1,201.0000 | 1,115.0000 | (7.161) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.10 | Call | Currency Future | 80.0000 | 73.0000 | (8.750) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.60 | Call | Currency Future | 39.0000 | 36.0000 | (7.692) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.35 | Call | Currency Future | 55.0000 | 50.0000 | (9.091) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/03/16 | 11.35 | Put | Currency Future | 967.0000 | 879.0000 | (9.100) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | | | Currency Future | 10.6270 | 10.7164 | 0.841 | 10.7900 | 10.5800 | 32,713 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 666.0000 | 698.0000 | 4.805 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 639.0000 | 582.0000 | (8.920) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.10 | Put | Currency Future | 363.0000 | 318.0000 | (12.397) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.70 | Put | Currency Future | 1,383.0000 | 1,314.0000 | (4.989) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.90 | Put | Currency Future | 834.0000 | 770.0000 | (7.674) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.50 | Call | Currency Future | 1,298.0000 | 1,364.0000 | 5.085 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.30 | Call | Currency Future | 2,348.0000 | 2,433.0000 | 3.620 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.60 | Call | Currency Future | 666.0000 | 698.0000 | 4.805 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.85 | Call | Currency Future | 577.0000 | 603.0000 | 4.506 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.50 | Put | Currency Future | 171.0000 | 148.0000 | (13.450) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.30 | Put | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.65 | Put | Currency Future | 670.0000 | 611.0000 | (8.806) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.60 | Put | Currency Future | 639.0000 | 582.0000 | (8.920) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.85 | Put | Currency Future | 800.0000 | 737.0000 | (7.875) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.40 | Call | Currency Future | 2,253.0000 | 2,337.0000 | 3.728 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.70 | Call | Currency Future | 629.0000 | 658.0000 | 4.610 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.15 | Call | Currency Future | 864.0000 | 907.0000 | 4.977 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 491.0000 | 438.0000 | (10.794) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 39.0000 | 32.0000 | (17.949) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 686.0000 | 717.0000 | 4.519 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 768.0000 | 804.0000 | 4.688 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 2,066.0000 | 2,148.0000 | 3.969 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.50 | Call | Currency Future | 2,159.0000 | 2,242.0000 | 3.844 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.50 | Put | Currency Future | 580.0000 | 521.0000 | (10.172) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.15 | Put | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.85 | Call | Currency Future | 577.0000 | 603.0000 | 4.506 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.50 | Put | Currency Future | 32.0000 | 26.0000 | (18.750) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.50 | Call | Currency Future | 707.0000 | 737.0000 | 4.243 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 609.0000 | 551.0000 | (9.524) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.75 | Put | Currency Future | 237.0000 | 208.0000 | (12.236) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.15 | Call | Currency Future | 475.0000 | 505.0000 | 6.316 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.85 | Put | Currency Future | 800.0000 | 737.0000 | (7.875) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.15 | Put | Currency Future | 102.0000 | 86.0000 | (15.686) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 35.0000 | 29.0000 | (17.143) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.75 | Call | Currency Future | 1,114.0000 | 1,174.0000 | 5.386 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.15 | Put | Currency Future | 998.0000 | 938.0000 | (6.012) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.05 | Put | Currency Future | 87.0000 | 73.0000 | (16.092) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,795.0000 | 1,873.0000 | 4.345 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.70 | Put | Currency Future | 702.0000 | 642.0000 | (8.547) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.55 | Call | Currency Future | 686.0000 | 717.0000 | 4.519 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 593.0000 | 621.0000 | 4.722 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.35 | Call | Currency Future | 2,300.0000 | 2,385.0000 | 3.696 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 68.0000 | 56.0000 | (17.647) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.20 | Put | Currency Future | 1,030.0000 | 970.0000 | (5.825) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.70 | Put | Currency Future | 47.0000 | 39.0000 | (17.021) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.35 | Put | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 766.0000 | 704.0000 | (8.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 917.0000 | 967.0000 | 5.453 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 222.0000 | 195.0000 | (12.162) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.55 | Put | Currency Future | 609.0000 | 551.0000 | (9.524) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.80 | Put | Currency Future | 766.0000 | 704.0000 | (8.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 1,011.0000 | 1,068.0000 | 5.638 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,974.0000 | 2,055.0000 | 4.103 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 2,112.0000 | 2,195.0000 | 3.930 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.80 | Call | Currency Future | 593.0000 | 621.0000 | 4.722 | 0 | 0 | 100 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 340.0000 | 300.0000 | (11.765) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.00 | Put | Currency Future | 318.0000 | 283.0000 | (11.006) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 2,020.0000 | 2,101.0000 | 4.010 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.55 | Put | Currency Future | 35.0000 | 29.0000 | (17.143) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 387.0000 | 340.0000 | (12.145) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.00 | Call | Currency Future | 945.0000 | 1,000.0000 | 5.820 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.65 | Put | Currency Future | 1,345.0000 | 1,278.0000 | (4.981) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.05 | Call | Currency Future | 1,664.0000 | 1,740.0000 | 4.567 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.40 | Put | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,376.0000 | 1,444.0000 | 4.942 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.15 | Call | Currency Future | 1,579.0000 | 1,653.0000 | 4.687 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.45 | Put | Currency Future | 549.0000 | 492.0000 | (10.383) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.90 | Call | Currency Future | 561.0000 | 586.0000 | 4.456 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 149.0000 | 128.0000 | (14.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.85 | Put | Currency Future | 62.0000 | 51.0000 | (17.742) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.25 | Put | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.40 | Call | Currency Future | 2,253.0000 | 2,337.0000 | 3.728 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 647.0000 | 678.0000 | 4.791 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.65 | Call | Currency Future | 322.0000 | 344.0000 | 6.832 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.85 | Call | Currency Future | 1,839.0000 | 1,918.0000 | 4.296 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.90 | Call | Currency Future | 1,795.0000 | 1,873.0000 | 4.345 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.20 | Call | Currency Future | 2,444.0000 | 2,530.0000 | 3.519 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 839.0000 | 880.0000 | 4.887 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.25 | Call | Currency Future | 814.0000 | 854.0000 | 4.914 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,149.0000 | 1,211.0000 | 5.396 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 252.0000 | 222.0000 | (11.905) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.00 | Call | Currency Future | 1,707.0000 | 1,783.0000 | 4.452 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.30 | Put | Currency Future | 463.0000 | 412.0000 | (11.015) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,079.0000 | 1,138.0000 | 5.468 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 412.0000 | 363.0000 | (11.893) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.30 | Call | Currency Future | 790.0000 | 829.0000 | 4.937 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.95 | Call | Currency Future | 545.0000 | 570.0000 | 4.587 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.35 | Call | Currency Future | 408.0000 | 435.0000 | 6.618 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,222.0000 | 1,286.0000 | 5.237 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.75 | Put | Currency Future | 52.0000 | 42.0000 | (19.231) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.05 | Call | Currency Future | 2,589.0000 | 2,675.0000 | 3.322 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.35 | Put | Currency Future | 1,131.0000 | 1,068.0000 | (5.570) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 195.0000 | 170.0000 | (12.821) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 43.0000 | 35.0000 | (18.605) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.05 | Put | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 890.0000 | 934.0000 | 4.944 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 284.0000 | 251.0000 | (11.620) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.15 | Call | Currency Future | 2,492.0000 | 2,578.0000 | 3.451 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.20 | Put | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.10 | Put | Currency Future | 363.0000 | 318.0000 | (12.397) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.40 | Call | Currency Future | 747.0000 | 780.0000 | 4.418 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.20 | Call | Currency Future | 457.0000 | 486.0000 | 6.346 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.60 | Call | Currency Future | 2,066.0000 | 2,148.0000 | 3.969 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.90 | Call | Currency Future | 1,011.0000 | 1,068.0000 | 5.638 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.40 | Put | Currency Future | 520.0000 | 464.0000 | (10.769) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.95 | Put | Currency Future | 868.0000 | 803.0000 | (7.488) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.65 | Call | Currency Future | 2,020.0000 | 2,101.0000 | 4.010 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.90 | Put | Currency Future | 68.0000 | 56.0000 | (17.647) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.60 | Put | Currency Future | 39.0000 | 32.0000 | (17.949) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.90 | Put | Currency Future | 284.0000 | 251.0000 | (11.620) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.05 | Put | Currency Future | 340.0000 | 300.0000 | (11.765) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.05 | Put | Currency Future | 934.0000 | 872.0000 | (6.638) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.45 | Call | Currency Future | 2,206.0000 | 2,289.0000 | 3.762 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.70 | Call | Currency Future | 1,974.0000 | 2,055.0000 | 4.103 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.40 | Call | Currency Future | 1,376.0000 | 1,444.0000 | 4.942 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.20 | Call | Currency Future | 839.0000 | 880.0000 | 4.887 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.85 | Put | Currency Future | 1,497.0000 | 1,426.0000 | (4.743) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,455.0000 | 1,526.0000 | 4.880 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.20 | Put | Currency Future | 412.0000 | 363.0000 | (11.893) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.25 | Put | Currency Future | 437.0000 | 387.0000 | (11.442) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.35 | Call | Currency Future | 768.0000 | 804.0000 | 4.688 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.65 | Put | Currency Future | 670.0000 | 611.0000 | (8.806) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.05 | Call | Currency Future | 917.0000 | 967.0000 | 5.453 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.45 | Put | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/06/12 | 9.00 | Put | Currency Future | 80.0000 | 67.0000 | (16.250) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.60 | Put | Currency Future | 195.0000 | 170.0000 | (12.821) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.85 | Call | Currency Future | 274.0000 | 293.0000 | 6.934 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.75 | Call | Currency Future | 1,929.0000 | 2,009.0000 | 4.147 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.10 | Call | Currency Future | 1,621.0000 | 1,696.0000 | 4.627 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.70 | Put | Currency Future | 222.0000 | 195.0000 | (12.162) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.35 | Put | Currency Future | 491.0000 | 438.0000 | (10.794) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.65 | Put | Currency Future | 43.0000 | 35.0000 | (18.605) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.10 | Put | Currency Future | 94.0000 | 80.0000 | (14.894) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.30 | Call | Currency Future | 1,455.0000 | 1,526.0000 | 4.880 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.65 | Call | Currency Future | 647.0000 | 678.0000 | 4.791 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.25 | Put | Currency Future | 1,063.0000 | 1,002.0000 | (5.738) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 128.0000 | 110.0000 | (14.063) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.80 | Call | Currency Future | 1,079.0000 | 1,138.0000 | 5.468 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.15 | Put | Currency Future | 387.0000 | 340.0000 | (12.145) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.95 | Put | Currency Future | 74.0000 | 61.0000 | (17.568) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.60 | Call | Currency Future | 1,222.0000 | 1,286.0000 | 5.237 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.40 | Call | Currency Future | 393.0000 | 418.0000 | 6.361 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.70 | Call | Currency Future | 1,149.0000 | 1,211.0000 | 5.396 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.45 | Call | Currency Future | 726.0000 | 759.0000 | 4.545 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.80 | Put | Currency Future | 252.0000 | 222.0000 | (11.905) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.40 | Put | Currency Future | 1,166.0000 | 1,102.0000 | (5.489) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.70 | Call | Currency Future | 310.0000 | 330.0000 | 6.452 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.65 | Put | Currency Future | 209.0000 | 182.0000 | (12.919) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.80 | Call | Currency Future | 1,884.0000 | 1,963.0000 | 4.193 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.25 | Call | Currency Future | 2,396.0000 | 2,481.0000 | 3.548 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.30 | Put | Currency Future | 128.0000 | 110.0000 | (14.063) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 10.10 | Call | Currency Future | 890.0000 | 934.0000 | 4.944 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.50 | Call | Currency Future | 363.0000 | 387.0000 | 6.612 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 11.05 | Call | Currency Future | 511.0000 | 538.0000 | 5.284 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.65 | Call | Currency Future | 1,186.0000 | 1,248.0000 | 5.228 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.80 | Put | Currency Future | 57.0000 | 47.0000 | (17.544) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 8.55 | Call | Currency Future | 2,112.0000 | 2,195.0000 | 3.930 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.20 | Put | Currency Future | 110.0000 | 94.0000 | (14.545) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 9.40 | Put | Currency Future | 149.0000 | 128.0000 | (14.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/06/12 | 12.25 | Put | Currency Future | 1,818.0000 | 1,742.0000 | (4.180) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/06/12 | 11.60 | Call | Currency Future | 336.0000 | 358.0000 | 6.548 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.25 | Call | Currency Future | 440.0000 | 469.0000 | 6.591 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.70 | Put | Currency Future | 47.0000 | 39.0000 | (17.021) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.25 | Call | Currency Future | 195.0000 | 209.0000 | 7.179 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.60 | Put | Currency Future | 1,309.0000 | 1,241.0000 | (5.195) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.10 | Call | Currency Future | 222.0000 | 237.0000 | 6.757 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.15 | Put | Currency Future | 998.0000 | 938.0000 | (6.012) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.95 | Put | Currency Future | 74.0000 | 61.0000 | (17.568) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.80 | Call | Currency Future | 1,884.0000 | 1,963.0000 | 4.193 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 1,537.0000 | 1,610.0000 | 4.750 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.15 | Put | Currency Future | 1,736.0000 | 1,661.0000 | (4.320) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.90 | Call | Currency Future | 561.0000 | 586.0000 | 4.456 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.00 | Put | Currency Future | 1,615.0000 | 1,542.0000 | (4.520) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.15 | Call | Currency Future | 475.0000 | 505.0000 | 6.316 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.00 | Call | Currency Future | 242.0000 | 258.0000 | 6.612 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.75 | Put | Currency Future | 734.0000 | 673.0000 | (8.311) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 1,751.0000 | 1,828.0000 | 4.397 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.80 | Put | Currency Future | 57.0000 | 47.0000 | (17.544) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.20 | Put | Currency Future | 110.0000 | 94.0000 | (14.545) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.30 | Call | Currency Future | 790.0000 | 829.0000 | 4.937 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.90 | Put | Currency Future | 1,536.0000 | 1,464.0000 | (4.688) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.10 | Put | Currency Future | 94.0000 | 80.0000 | (14.894) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.90 | Call | Currency Future | 263.0000 | 281.0000 | 6.844 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.95 | Call | Currency Future | 1,751.0000 | 1,828.0000 | 4.397 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.20 | Call | Currency Future | 1,537.0000 | 1,610.0000 | 4.750 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.90 | Put | Currency Future | 834.0000 | 770.0000 | (7.674) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.10 | Put | Currency Future | 1,695.0000 | 1,621.0000 | (4.366) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.55 | Put | Currency Future | 183.0000 | 159.0000 | (13.115) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.10 | Call | Currency Future | 1,621.0000 | 1,696.0000 | 4.627 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.30 | Put | Currency Future | 463.0000 | 412.0000 | (11.015) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.10 | Put | Currency Future | 966.0000 | 907.0000 | (6.108) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.80 | Call | Currency Future | 285.0000 | 305.0000 | 7.018 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.45 | Put | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.40 | Put | Currency Future | 520.0000 | 464.0000 | (10.769) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.80 | Put | Currency Future | 1,458.0000 | 1,388.0000 | (4.801) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 301.0000 | 267.0000 | (11.296) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/06/12 | 12.15 | Call | Currency Future | 213.0000 | 228.0000 | 7.042 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.55 | Call | Currency Future | 349.0000 | 372.0000 | 6.590 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.75 | Call | Currency Future | 611.0000 | 639.0000 | 4.583 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.05 | Call | Currency Future | 232.0000 | 248.0000 | 6.897 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.35 | Put | Currency Future | 1,131.0000 | 1,068.0000 | (5.570) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.55 | Put | Currency Future | 1,272.0000 | 1,206.0000 | (5.189) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.40 | Call | Currency Future | 747.0000 | 780.0000 | 4.418 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.55 | Call | Currency Future | 349.0000 | 372.0000 | 6.590 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.05 | Put | Currency Future | 934.0000 | 872.0000 | (6.638) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.55 | Call | Currency Future | 1,260.0000 | 1,325.0000 | 5.159 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.45 | Put | Currency Future | 1,201.0000 | 1,136.0000 | (5.412) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 10.15 | Call | Currency Future | 864.0000 | 907.0000 | 4.977 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.45 | Call | Currency Future | 378.0000 | 402.0000 | 6.349 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.05 | Call | Currency Future | 511.0000 | 538.0000 | 5.284 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.10 | Call | Currency Future | 493.0000 | 524.0000 | 6.288 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.05 | Call | Currency Future | 232.0000 | 248.0000 | 6.897 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.05 | Put | Currency Future | 1,655.0000 | 1,581.0000 | (4.471) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.35 | Call | Currency Future | 408.0000 | 435.0000 | 6.618 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.30 | Put | Currency Future | 1,097.0000 | 1,035.0000 | (5.652) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.55 | Put | Currency Future | 1,272.0000 | 1,206.0000 | (5.189) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.40 | Put | Currency Future | 1,166.0000 | 1,102.0000 | (5.489) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.30 | Call | Currency Future | 424.0000 | 451.0000 | 6.368 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.75 | Put | Currency Future | 1,420.0000 | 1,351.0000 | (4.859) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.30 | Put | Currency Future | 1,097.0000 | 1,035.0000 | (5.652) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.75 | Call | Currency Future | 297.0000 | 317.0000 | 6.734 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.30 | Call | Currency Future | 424.0000 | 451.0000 | 6.368 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.50 | Put | Currency Future | 1,236.0000 | 1,171.0000 | (5.259) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.95 | Put | Currency Future | 1,575.0000 | 1,503.0000 | (4.571) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.40 | Call | Currency Future | 393.0000 | 418.0000 | 6.361 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.10 | Put | Currency Future | 966.0000 | 907.0000 | (6.108) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 12.05 | Put | Currency Future | 1,655.0000 | 1,581.0000 | (4.471) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.95 | Call | Currency Future | 252.0000 | 269.0000 | 6.746 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.00 | Call | Currency Future | 530.0000 | 554.0000 | 4.528 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 8.45 | Call | Currency Future | 2,206.0000 | 2,289.0000 | 3.762 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 978.0000 | 1,033.0000 | 5.624 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.95 | Put | Currency Future | 301.0000 | 267.0000 | (11.296) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/06/12 | 9.35 | Call | Currency Future | 1,415.0000 | 1,485.0000 | 4.947 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.35 | Put | Currency Future | 138.0000 | 119.0000 | (13.768) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.45 | Call | Currency Future | 1,336.0000 | 1,404.0000 | 5.090 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.85 | Call | Currency Future | 1,044.0000 | 1,102.0000 | 5.556 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.95 | Call | Currency Future | 978.0000 | 1,033.0000 | 5.624 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 267.0000 | 236.0000 | (11.610) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.45 | Put | Currency Future | 159.0000 | 138.0000 | (13.208) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.55 | Call | Currency Future | 1,260.0000 | 1,325.0000 | 5.159 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.55 | Put | Currency Future | 183.0000 | 159.0000 | (13.115) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.85 | Put | Currency Future | 267.0000 | 236.0000 | (11.610) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.10 | Call | Currency Future | 493.0000 | 524.0000 | 6.288 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 11.00 | Put | Currency Future | 903.0000 | 837.0000 | (7.309) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.85 | Call | Currency Future | 1,044.0000 | 1,102.0000 | 5.556 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.65 | Put | Currency Future | 209.0000 | 182.0000 | (12.919) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/06/12 | 9.65 | Call | Currency Future | 1,186.0000 | 1,248.0000 | 5.228 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | | | Currency Future | 10.7751 | 10.8679 | 0.861 | 10.8900 | 10.7400 | 368 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.65 | Call | Currency Future | 981.0000 | 1,004.0000 | 2.345 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.65 | Put | Currency Future | 856.0000 | 786.0000 | (8.178) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.80 | Call | Currency Future | 923.0000 | 943.0000 | 2.167 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 1,166.0000 | 1,199.0000 | 2.830 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.80 | Put | Currency Future | 948.0000 | 876.0000 | (7.595) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.60 | Call | Currency Future | 1,001.0000 | 1,022.0000 | 2.098 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.20 | Call | Currency Future | 1,166.0000 | 1,199.0000 | 2.830 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.60 | Put | Currency Future | 826.0000 | 754.0000 | (8.717) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.30 | Put | Currency Future | 647.0000 | 579.0000 | (10.510) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.15 | Call | Currency Future | 1,189.0000 | 1,229.0000 | 3.364 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 1,122.0000 | 1,147.0000 | 2.228 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.85 | Call | Currency Future | 905.0000 | 924.0000 | 2.099 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 1,122.0000 | 1,147.0000 | 2.228 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.15 | Put | Currency Future | 564.0000 | 511.0000 | (9.397) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.20 | Put | Currency Future | 591.0000 | 531.0000 | (10.152) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.85 | Put | Currency Future | 980.0000 | 907.0000 | (7.449) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.85 | Call | Currency Future | 1,371.0000 | 1,417.0000 | 3.355 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.85 | Put | Currency Future | 980.0000 | 907.0000 | (7.449) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.55 | Call | Currency Future | 1,022.0000 | 1,042.0000 | 1.957 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 905.0000 | 924.0000 | 2.099 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 676.0000 | 607.0000 | (10.207) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 1,001.0000 | 1,022.0000 | 2.098 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.00 | Call | Currency Future | 1,278.0000 | 1,321.0000 | 3.365 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 1,101.0000 | 1,125.0000 | 2.180 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 826.0000 | 754.0000 | (8.717) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 503.0000 | 453.0000 | (9.940) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 797.0000 | 724.0000 | (9.159) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 446.0000 | 400.0000 | (10.314) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.30 | Put | Currency Future | 1,272.0000 | 1,201.0000 | (5.582) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 465.0000 | 417.0000 | (10.323) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 1,081.0000 | 1,103.0000 | 2.035 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 1,022.0000 | 1,042.0000 | 1.957 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 747.0000 | 769.0000 | 2.945 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 706.0000 | 635.0000 | (10.057) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 647.0000 | 579.0000 | (10.510) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 797.0000 | 724.0000 | (9.159) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 591.0000 | 531.0000 | (10.152) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,340.0000 | 1,385.0000 | 3.358 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 736.0000 | 664.0000 | (9.783) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 1,041.0000 | 1,062.0000 | 2.017 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 766.0000 | 694.0000 | (9.399) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.75 | Call | Currency Future | 942.0000 | 963.0000 | 2.229 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.75 | Put | Currency Future | 917.0000 | 845.0000 | (7.852) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 1,061.0000 | 1,082.0000 | 1.979 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 330.0000 | 291.0000 | (11.818) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 543.0000 | 491.0000 | (9.576) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 1,144.0000 | 1,170.0000 | 2.273 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 1,241.0000 | 1,171.0000 | (5.641) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 1,112.0000 | 1,035.0000 | (6.924) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 766.0000 | 789.0000 | 3.003 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,218.0000 | 1,259.0000 | 3.366 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 1,101.0000 | 1,125.0000 | 2.180 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 1,502.0000 | 1,553.0000 | 3.395 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 837.0000 | 853.0000 | 1.912 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 377.0000 | 335.0000 | (11.141) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/09/14 | 9.75 | Call | Currency Future | 1,436.0000 | 1,484.0000 | 3.343 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 1,248.0000 | 1,290.0000 | 3.365 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 1,340.0000 | 1,385.0000 | 3.358 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 523.0000 | 472.0000 | (9.751) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 676.0000 | 607.0000 | (10.207) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 1,218.0000 | 1,259.0000 | 3.366 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 948.0000 | 876.0000 | (7.595) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 923.0000 | 943.0000 | 2.167 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 619.0000 | 552.0000 | (10.824) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 543.0000 | 491.0000 | (9.576) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 961.0000 | 983.0000 | 2.289 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 886.0000 | 815.0000 | (8.014) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 1,309.0000 | 1,353.0000 | 3.361 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 887.0000 | 906.0000 | 2.142 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 484.0000 | 435.0000 | (10.124) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,012.0000 | 938.0000 | (7.312) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 853.0000 | 870.0000 | 1.993 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 1,248.0000 | 1,290.0000 | 3.365 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 345.0000 | 305.0000 | (11.594) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 523.0000 | 472.0000 | (9.751) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 1,570.0000 | 1,623.0000 | 3.376 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 410.0000 | 366.0000 | (10.732) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 1,605.0000 | 1,659.0000 | 3.364 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 1,045.0000 | 970.0000 | (7.177) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 361.0000 | 320.0000 | (11.357) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 1,468.0000 | 1,518.0000 | 3.406 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 870.0000 | 888.0000 | 2.069 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 1,012.0000 | 938.0000 | (7.312) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,403.0000 | 1,450.0000 | 3.350 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 1,189.0000 | 1,229.0000 | 3.364 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 887.0000 | 906.0000 | 2.142 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 393.0000 | 350.0000 | (10.941) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 1,078.0000 | 1,002.0000 | (7.050) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 821.0000 | 837.0000 | 1.949 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 428.0000 | 383.0000 | (10.514) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 1,403.0000 | 1,450.0000 | 3.350 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/09/14 | 11.10 | Put | Currency Future | 1,146.0000 | 1,069.0000 | (6.719) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 465.0000 | 417.0000 | (10.323) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.60 | Call | Currency Future | 1,536.0000 | 1,587.0000 | 3.320 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.40 | Call | Currency Future | 1,081.0000 | 1,103.0000 | 2.035 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.40 | Put | Currency Future | 706.0000 | 635.0000 | (10.057) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 10.15 | Put | Currency Future | 564.0000 | 511.0000 | (9.397) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.80 | Put | Currency Future | 428.0000 | 383.0000 | (10.514) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.15 | Call | Currency Future | 805.0000 | 820.0000 | 1.863 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.70 | Put | Currency Future | 393.0000 | 350.0000 | (10.941) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 9.70 | Call | Currency Future | 1,468.0000 | 1,518.0000 | 3.406 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.15 | Put | Currency Future | 1,180.0000 | 1,102.0000 | (6.610) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.05 | Put | Currency Future | 1,112.0000 | 1,035.0000 | (6.924) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.05 | Call | Currency Future | 837.0000 | 853.0000 | 1.912 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.20 | Call | Currency Future | 785.0000 | 804.0000 | 2.420 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.10 | Call | Currency Future | 821.0000 | 837.0000 | 1.949 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.10 | Put | Currency Future | 1,146.0000 | 1,069.0000 | (6.719) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/09/14 | 11.20 | Put | Currency Future | 1,210.0000 | 1,136.0000 | (6.116) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | | | Currency Future | 10.8998 | 10.9975 | 0.896 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.35 | Call | Currency Future | 1,352.0000 | 1,377.0000 | 1.849 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.35 | Put | Currency Future | 802.0000 | 729.0000 | (9.102) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.30 | Put | Currency Future | 1,404.0000 | 1,321.0000 | (5.912) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.80 | Call | Currency Future | 1,174.0000 | 1,193.0000 | 1.618 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.80 | Put | Currency Future | 1,075.0000 | 995.0000 | (7.442) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.50 | Put | Currency Future | 1,544.0000 | 1,460.0000 | (5.440) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.90 | Call | Currency Future | 1,139.0000 | 1,156.0000 | 1.493 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.30 | Put | Currency Future | 774.0000 | 702.0000 | (9.302) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.05 | Put | Currency Future | 640.0000 | 573.0000 | (10.469) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.90 | Put | Currency Future | 566.0000 | 502.0000 | (11.307) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.50 | Call | Currency Future | 944.0000 | 957.0000 | 1.377 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.90 | Put | Currency Future | 1,140.0000 | 1,059.0000 | (7.105) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.30 | Call | Currency Future | 1,374.0000 | 1,400.0000 | 1.892 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 10.05 | Call | Currency Future | 1,490.0000 | 1,521.0000 | 2.081 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.00 | Call | Currency Future | 619.0000 | 624.0000 | 0.808 | 0 | 0 | 9,530 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.00 | Put | Currency Future | 2,719.0000 | 2,626.0000 | (3.420) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.90 | Call | Currency Future | 1,565.0000 | 1,600.0000 | 2.236 | 0 | 0 | 10,184 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 1,011.0000 | 933.0000 | (7.715) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 1,075.0000 | 995.0000 | (7.442) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,148.0000 | 2,058.0000 | (4.190) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 1,193.0000 | 1,211.0000 | 1.509 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 1,043.0000 | 964.0000 | (7.574) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 1,174.0000 | 1,193.0000 | 1.618 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 1,331.0000 | 1,355.0000 | 1.803 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 1,269.0000 | 1,189.0000 | (6.304) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 1,204.0000 | 1,124.0000 | (6.645) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 1,069.0000 | 1,086.0000 | 1.590 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 1,515.0000 | 1,547.0000 | 2.112 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 1,052.0000 | 1,069.0000 | 1.616 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 1,302.0000 | 1,221.0000 | (6.221) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 1,103.0000 | 1,122.0000 | 1.723 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,466.0000 | 1,496.0000 | 2.046 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 666.0000 | 598.0000 | (10.210) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 748.0000 | 756.0000 | 1.070 | 0 | 0 | 84 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 1,616.0000 | 1,531.0000 | (5.260) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 1,004.0000 | 1,019.0000 | 1.494 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 831.0000 | 757.0000 | (8.905) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 2,148.0000 | 2,058.0000 | (4.190) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 748.0000 | 756.0000 | 1.070 | 0 | 0 | 10,100 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 1,310.0000 | 1,333.0000 | 1.756 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 916.0000 | 928.0000 | 1.310 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 860.0000 | 785.0000 | (8.721) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 1,336.0000 | 1,254.0000 | (6.138) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 2,000.0000 | 2,056.0000 | 2.800 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 1,211.0000 | 1,231.0000 | 1.652 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 615.0000 | 549.0000 | (10.732) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 1,036.0000 | 1,052.0000 | 1.544 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 949.0000 | 873.0000 | (8.008) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 300.0000 | 258.0000 | (14.000) | 0 | 0 | 1,000 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 919.0000 | 843.0000 | (8.270) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 1,249.0000 | 1,270.0000 | 1.681 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 1,230.0000 | 1,250.0000 | 1.626 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 1,735.0000 | 1,781.0000 | 2.651 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 1,915.0000 | 1,826.0000 | (4.648) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 1,269.0000 | 1,291.0000 | 1.734 | 0 | 0 | 9,530 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 728.0000 | 735.0000 | 0.962 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 814.0000 | 824.0000 | 1.229 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 980.0000 | 903.0000 | (7.857) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 2,228.0000 | 2,137.0000 | (4.084) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 1,289.0000 | 1,311.0000 | 1.707 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,553.0000 | 2,461.0000 | (3.604) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 435.0000 | 383.0000 | (11.954) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 587.0000 | 591.0000 | 0.681 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 3,058.0000 | 2,964.0000 | (3.074) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 653.0000 | 659.0000 | 0.919 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 84.0000 | 68.0000 | (19.048) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 889.0000 | 814.0000 | (8.436) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 557.0000 | 561.0000 | 0.718 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 1,404.0000 | 1,321.0000 | (5.912) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 2,340.0000 | 2,409.0000 | 2.949 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 1,897.0000 | 1,949.0000 | 2.741 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 246.0000 | 211.0000 | (14.228) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 347.0000 | 302.0000 | (12.968) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 1,439.0000 | 1,356.0000 | (5.768) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 191.0000 | 161.0000 | (15.707) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 989.0000 | 1,003.0000 | 1.416 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,419.0000 | 1,447.0000 | 1.973 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 74.0000 | 59.0000 | (20.270) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 1,540.0000 | 1,573.0000 | 2.143 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 692.0000 | 623.0000 | (9.971) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 3,024.0000 | 3,107.0000 | 2.745 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 2,553.0000 | 2,461.0000 | (3.604) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 1,442.0000 | 1,471.0000 | 2.011 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 719.0000 | 649.0000 | (9.736) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 153.0000 | 128.0000 | (16.340) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 2,069.0000 | 1,980.0000 | (4.302) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 826.0000 | 836.0000 | 1.211 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 2,503.0000 | 2,575.0000 | 2.877 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 3,144.0000 | 3,050.0000 | (2.990) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 698.0000 | 705.0000 | 1.003 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 2,035.0000 | 2,094.0000 | 2.899 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 2,462.0000 | 2,533.0000 | 2.884 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 1,876.0000 | 1,788.0000 | (4.691) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 838.0000 | 848.0000 | 1.193 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 653.0000 | 659.0000 | 0.919 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 511.0000 | 514.0000 | 0.587 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 162.0000 | 136.0000 | (16.049) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 2,349.0000 | 2,257.0000 | (3.917) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 95.0000 | 78.0000 | (17.895) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 518.0000 | 458.0000 | (11.583) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 416.0000 | 366.0000 | (12.019) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 114.0000 | 94.0000 | (17.544) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 2,845.0000 | 2,925.0000 | 2.812 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 769.0000 | 777.0000 | 1.040 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 1,766.0000 | 1,814.0000 | 2.718 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 14.00 | Put | Currency Future | 3,576.0000 | 3,486.0000 | (2.517) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 1,618.0000 | 1,655.0000 | 2.287 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 234.0000 | 201.0000 | (14.103) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 476.0000 | 484.0000 | 1.681 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 590.0000 | 525.0000 | (11.017) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 876.0000 | 887.0000 | 1.256 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 300.0000 | 258.0000 | (14.000) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 1,726.0000 | 1,639.0000 | (5.041) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 2,000.0000 | 2,056.0000 | 2.800 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,763.0000 | 1,676.0000 | (4.935) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 2,889.0000 | 2,970.0000 | 2.804 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 381.0000 | 333.0000 | (12.598) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 863.0000 | 874.0000 | 1.275 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 1,020.0000 | 1,035.0000 | 1.471 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 285.0000 | 246.0000 | (13.684) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 89.0000 | 73.0000 | (17.978) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 1,370.0000 | 1,288.0000 | (5.985) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 2,184.0000 | 2,248.0000 | 2.930 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.75 | Call | Currency Future | 1,645.0000 | 1,686.0000 | 2.492 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 331.0000 | 287.0000 | (13.293) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 851.0000 | 861.0000 | 1.175 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 3,493.0000 | 3,398.0000 | (2.720) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 496.0000 | 438.0000 | (11.694) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 1,466.0000 | 1,496.0000 | 2.046 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 1,801.0000 | 1,713.0000 | (4.886) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 2,671.0000 | 2,748.0000 | 2.883 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 1,931.0000 | 1,984.0000 | 2.745 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 1,830.0000 | 1,881.0000 | 2.787 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 3,361.0000 | 3,266.0000 | (2.827) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 201.0000 | 171.0000 | (14.925) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 212.0000 | 180.0000 | (15.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 2,301.0000 | 2,368.0000 | 2.912 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 2,261.0000 | 2,328.0000 | 2.963 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 2,714.0000 | 2,792.0000 | 2.874 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 101.0000 | 83.0000 | (17.822) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 107.0000 | 88.0000 | (17.757) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 2,801.0000 | 2,880.0000 | 2.820 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 666.0000 | 598.0000 | (10.210) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 738.0000 | 745.0000 | 0.949 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 3,252.0000 | 3,339.0000 | 2.675 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 2,188.0000 | 2,098.0000 | (4.113) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 627.0000 | 632.0000 | 0.797 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 2,714.0000 | 2,792.0000 | 2.874 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 2,677.0000 | 2,585.0000 | (3.437) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 53.0000 | 41.0000 | (22.642) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 537.0000 | 540.0000 | 0.559 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 49.0000 | 38.0000 | (22.449) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 3,252.0000 | 3,339.0000 | 2.675 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 544.0000 | 547.0000 | 0.551 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 2,757.0000 | 2,836.0000 | 2.865 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 2,801.0000 | 2,880.0000 | 2.820 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 3,299.0000 | 3,386.0000 | 2.637 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 493.0000 | 496.0000 | 0.609 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 3,187.0000 | 3,093.0000 | (2.949) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 930.0000 | 943.0000 | 1.398 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 53.0000 | 41.0000 | (22.642) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 2,636.0000 | 2,544.0000 | (3.490) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 1,171.0000 | 1,091.0000 | (6.832) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 2,934.0000 | 3,016.0000 | 2.795 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 1,121.0000 | 1,139.0000 | 1.606 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 1,689.0000 | 1,603.0000 | (5.092) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 79.0000 | 64.0000 | (18.987) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 1,580.0000 | 1,495.0000 | (5.380) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 1,763.0000 | 1,676.0000 | (4.935) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 780.0000 | 789.0000 | 1.154 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 635.0000 | 641.0000 | 0.945 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 2,030.0000 | 1,941.0000 | (4.384) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 3,230.0000 | 3,136.0000 | (2.910) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 101.0000 | 83.0000 | (17.822) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 2,887.0000 | 2,794.0000 | (3.221) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 2,929.0000 | 2,836.0000 | (3.175) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 114.0000 | 94.0000 | (17.544) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 671.0000 | 677.0000 | 0.894 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 579.0000 | 584.0000 | 0.864 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 1,992.0000 | 1,903.0000 | (4.468) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 863.0000 | 874.0000 | 1.275 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 572.0000 | 576.0000 | 0.699 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 223.0000 | 190.0000 | (14.798) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 1,838.0000 | 1,751.0000 | (4.733) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 2,222.0000 | 2,288.0000 | 2.970 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 2,222.0000 | 2,288.0000 | 2.970 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 2,972.0000 | 2,878.0000 | (3.163) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 1,798.0000 | 1,847.0000 | 2.725 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 1,838.0000 | 1,751.0000 | (4.733) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 1,004.0000 | 1,019.0000 | 1.494 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 129.0000 | 106.0000 | (17.829) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 364.0000 | 317.0000 | (12.912) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 838.0000 | 848.0000 | 1.193 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 2,146.0000 | 2,209.0000 | 2.936 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 201.0000 | 171.0000 | (14.925) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 223.0000 | 190.0000 | (14.798) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 3,069.0000 | 3,153.0000 | 2.737 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 2,628.0000 | 2,704.0000 | 2.892 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 1,419.0000 | 1,447.0000 | 1.973 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 69.0000 | 55.0000 | (20.290) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 473.0000 | 420.0000 | (11.205) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 719.0000 | 649.0000 | (9.736) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 2,979.0000 | 3,061.0000 | 2.753 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 2,071.0000 | 2,132.0000 | 2.945 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 791.0000 | 800.0000 | 1.138 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 973.0000 | 987.0000 | 1.439 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 121.0000 | 100.0000 | (17.355) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 271.0000 | 234.0000 | (13.653) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 271.0000 | 234.0000 | (13.653) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 1,474.0000 | 1,390.0000 | (5.699) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 2,471.0000 | 2,379.0000 | (3.723) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 689.0000 | 695.0000 | 0.871 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 1,086.0000 | 1,104.0000 | 1.657 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 542.0000 | 480.0000 | (11.439) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 1,592.0000 | 1,627.0000 | 2.198 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 2,594.0000 | 2,502.0000 | (3.547) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 505.0000 | 508.0000 | 0.594 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 3,345.0000 | 3,433.0000 | 2.631 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 1,236.0000 | 1,156.0000 | (6.472) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 1,992.0000 | 1,903.0000 | (4.468) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 46.0000 | 36.0000 | (21.739) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 791.0000 | 800.0000 | 1.138 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 902.0000 | 914.0000 | 1.330 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 644.0000 | 650.0000 | 0.932 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 1,673.0000 | 1,717.0000 | 2.630 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 2,109.0000 | 2,019.0000 | (4.267) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 2,803.0000 | 2,710.0000 | (3.318) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 759.0000 | 766.0000 | 0.922 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 602.0000 | 607.0000 | 0.831 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 1,965.0000 | 2,020.0000 | 2.799 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 145.0000 | 120.0000 | (17.241) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 1,653.0000 | 1,567.0000 | (5.203) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 2,544.0000 | 2,618.0000 | 2.909 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2009/12/14 | 8.65 | Put | Currency Future | 171.0000 | 144.0000 | (15.789) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.25 | Put | Currency Future | 315.0000 | 272.0000 | (13.651) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.80 | Put | Currency Future | 3,405.0000 | 3,310.0000 | (2.790) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.10 | Call | Currency Future | 2,071.0000 | 2,132.0000 | 2.945 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.65 | Call | Currency Future | 2,421.0000 | 2,491.0000 | 2.891 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 718.0000 | 725.0000 | 0.975 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.85 | Put | Currency Future | 1,801.0000 | 1,713.0000 | (4.886) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.85 | Call | Currency Future | 851.0000 | 861.0000 | 1.175 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 12.45 | Put | Currency Future | 2,268.0000 | 2,177.0000 | (4.012) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.65 | Call | Currency Future | 524.0000 | 527.0000 | 0.573 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 3,274.0000 | 3,179.0000 | (2.902) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.85 | Put | Currency Future | 212.0000 | 180.0000 | (15.094) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.85 | Call | Currency Future | 2,261.0000 | 2,328.0000 | 2.963 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.40 | Call | Currency Future | 1,863.0000 | 1,915.0000 | 2.791 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.80 | Call | Currency Future | 2,301.0000 | 2,368.0000 | 2.912 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 12.60 | Put | Currency Future | 2,389.0000 | 2,298.0000 | (3.809) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.50 | Put | Currency Future | 398.0000 | 349.0000 | (12.312) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.60 | Call | Currency Future | 530.0000 | 533.0000 | 0.566 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.10 | Call | Currency Future | 602.0000 | 607.0000 | 0.831 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.70 | Call | Currency Future | 517.0000 | 520.0000 | 0.580 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.10 | Put | Currency Future | 2,803.0000 | 2,710.0000 | (3.318) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 331.0000 | 287.0000 | (13.293) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 12.50 | Call | Currency Future | 708.0000 | 715.0000 | 0.989 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 13.70 | Put | Currency Future | 3,318.0000 | 3,223.0000 | (2.863) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 12.50 | Put | Currency Future | 2,308.0000 | 2,217.0000 | (3.943) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 11.70 | Call | Currency Future | 889.0000 | 900.0000 | 1.237 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 9.30 | Call | Currency Future | 1,931.0000 | 1,984.0000 | 2.745 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 181.0000 | 153.0000 | (15.470) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 2,380.0000 | 2,450.0000 | 2.941 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.05 | Put | Currency Future | 84.0000 | 68.0000 | (19.048) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2009/12/14 | 8.05 | Call | Currency Future | 2,934.0000 | 3,016.0000 | 2.795 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | | | Currency Future | 11.1144 | 11.1990 | 0.761 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 1,634.0000 | 1,549.0000 | (5.202) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.55 | Call | Currency Future | 1,199.0000 | 1,198.0000 | (0.083) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 1,334.0000 | 1,252.0000 | (6.147) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2010/03/15 | 11.25 | Call | Currency Future | 1,296.0000 | 1,297.0000 | 0.077 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.45 | Put | Currency Future | 1,566.0000 | 1,481.0000 | (5.428) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.75 | Call | Currency Future | 1,482.0000 | 1,486.0000 | 0.270 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 1,233.0000 | 1,233.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 1,559.0000 | 1,474.0000 | (5.452) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 1,230.0000 | 1,230.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.75 | Put | Currency Future | 1,117.0000 | 1,037.0000 | (7.162) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 1,465.0000 | 1,381.0000 | (5.734) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 1,349.0000 | 1,351.0000 | 0.148 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 1,262.0000 | 1,263.0000 | 0.079 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 1,279.0000 | 1,280.0000 | 0.078 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 1,541.0000 | 1,547.0000 | 0.389 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.25 | Put | Currency Future | 1,432.0000 | 1,348.0000 | (5.866) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 1,026.0000 | 948.0000 | (7.602) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.75 | Call | Currency Future | 1,139.0000 | 1,137.0000 | (0.176) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 1,331.0000 | 1,333.0000 | 0.150 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.15 | Put | Currency Future | 1,366.0000 | 1,284.0000 | (6.003) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.90 | Put | Currency Future | 1,209.0000 | 1,129.0000 | (6.617) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 1,498.0000 | 1,414.0000 | (5.607) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.50 | Put | Currency Future | 1,600.0000 | 1,515.0000 | (5.313) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.50 | Call | Currency Future | 1,214.0000 | 1,214.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 1,404.0000 | 1,408.0000 | 0.285 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.75 | Put | Currency Future | 1,774.0000 | 1,688.0000 | (4.848) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 1,148.0000 | 1,067.0000 | (7.056) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 1,463.0000 | 1,466.0000 | 0.205 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 1,423.0000 | 1,428.0000 | 0.351 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 1,302.0000 | 1,221.0000 | (6.221) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 1,498.0000 | 1,414.0000 | (5.607) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 1,240.0000 | 1,159.0000 | (6.532) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 1,262.0000 | 1,263.0000 | 0.079 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 1,367.0000 | 1,370.0000 | 0.219 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.65 | Put | Currency Future | 1,704.0000 | 1,618.0000 | (5.047) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.65 | Call | Currency Future | 1,168.0000 | 1,167.0000 | (0.086) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 1,246.0000 | 1,246.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 1,669.0000 | 1,583.0000 | (5.153) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.45 | Put | Currency Future | 939.0000 | 862.0000 | (8.200) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 1,603.0000 | 1,611.0000 | 0.499 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 1,532.0000 | 1,447.0000 | (5.548) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 1,148.0000 | 1,067.0000 | (7.056) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 1,183.0000 | 1,182.0000 | (0.085) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 624.0000 | 559.0000 | (10.417) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.85 | Put | Currency Future | 1,179.0000 | 1,098.0000 | (6.870) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 1,443.0000 | 1,447.0000 | 0.277 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 1,313.0000 | 1,315.0000 | 0.152 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 995.0000 | 990.0000 | (0.503) | 0 | 0 | 27,500 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 1,399.0000 | 1,316.0000 | (5.933) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.00 | Put | Currency Future | 1,271.0000 | 1,190.0000 | (6.373) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 1,889.0000 | 1,908.0000 | 1.006 | 0 | 0 | 27,500 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 2,180.0000 | 2,091.0000 | (4.083) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 1,463.0000 | 1,466.0000 | 0.205 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.55 | Call | Currency Future | 938.0000 | 932.0000 | (0.640) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.00 | Call | Currency Future | 1,385.0000 | 1,389.0000 | 0.289 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 882.0000 | 807.0000 | (8.503) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.45 | Call | Currency Future | 770.0000 | 763.0000 | (0.909) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 1,647.0000 | 1,656.0000 | 0.546 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 3,105.0000 | 3,014.0000 | (2.931) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.25 | Put | Currency Future | 827.0000 | 754.0000 | (8.827) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.55 | Put | Currency Future | 2,373.0000 | 2,283.0000 | (3.793) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 375.0000 | 323.0000 | (13.867) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.70 | Call | Currency Future | 1,501.0000 | 1,506.0000 | 0.333 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.60 | Put | Currency Future | 3,225.0000 | 3,140.0000 | (2.636) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.25 | Call | Currency Future | 2,239.0000 | 2,272.0000 | 1.474 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 1,521.0000 | 1,526.0000 | 0.329 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.25 | Call | Currency Future | 1,692.0000 | 1,703.0000 | 0.650 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 286.0000 | 248.0000 | (13.287) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 1,738.0000 | 1,752.0000 | 0.806 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.75 | Call | Currency Future | 1,943.0000 | 1,964.0000 | 1.081 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.70 | Put | Currency Future | 1,087.0000 | 1,007.0000 | (7.360) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 774.0000 | 703.0000 | (9.173) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.75 | Put | Currency Future | 578.0000 | 515.0000 | (10.900) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 673.0000 | 605.0000 | (10.104) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 1,837.0000 | 1,854.0000 | 0.925 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 722.0000 | 653.0000 | (9.557) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 252.0000 | 216.0000 | (14.286) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 1,787.0000 | 1,802.0000 | 0.839 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 2,450.0000 | 2,497.0000 | 1.918 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 1,541.0000 | 1,547.0000 | 0.389 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.60 | Call | Currency Future | 2,027.0000 | 2,051.0000 | 1.184 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.80 | Call | Currency Future | 695.0000 | 695.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.60 | Put | Currency Future | 512.0000 | 452.0000 | (11.719) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.80 | Put | Currency Future | 3,381.0000 | 3,296.0000 | (2.514) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.70 | Put | Currency Future | 3,302.0000 | 3,218.0000 | (2.544) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 1,367.0000 | 1,370.0000 | 0.219 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.70 | Call | Currency Future | 717.0000 | 717.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 1,026.0000 | 948.0000 | (7.602) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.70 | Call | Currency Future | 1,153.0000 | 1,151.0000 | (0.173) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 556.0000 | 493.0000 | (11.331) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 2,897.0000 | 2,805.0000 | (3.176) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 1,970.0000 | 1,992.0000 | 1.117 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 811.0000 | 804.0000 | (0.863) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 1,739.0000 | 1,652.0000 | (5.003) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 968.0000 | 890.0000 | (8.058) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 1,125.0000 | 1,122.0000 | (0.267) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 1,669.0000 | 1,583.0000 | (5.153) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.80 | Put | Currency Future | 1,810.0000 | 1,723.0000 | (4.807) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 1,183.0000 | 1,182.0000 | (0.085) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.50 | Put | Currency Future | 470.0000 | 413.0000 | (12.128) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 8.80 | Call | Currency Future | 2,566.0000 | 2,615.0000 | 1.910 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 3,460.0000 | 3,374.0000 | (2.486) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 674.0000 | 673.0000 | (0.148) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.50 | Put | Currency Future | 3,147.0000 | 3,056.0000 | (2.892) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.50 | Call | Currency Future | 762.0000 | 755.0000 | (0.919) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 393.0000 | 340.0000 | (13.486) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.85 | Put | Currency Future | 1,846.0000 | 1,759.0000 | (4.713) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 2,085.0000 | 2,112.0000 | 1.295 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 3,186.0000 | 3,098.0000 | (2.762) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 1,110.0000 | 1,108.0000 | (0.180) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 1,179.0000 | 1,098.0000 | (6.870) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2010/03/15 | 13.55 | Call | Currency Future | 750.0000 | 747.0000 | (0.400) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.95 | Call | Currency Future | 664.0000 | 663.0000 | (0.151) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 2,145.0000 | 2,174.0000 | 1.352 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 412.0000 | 357.0000 | (13.350) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.95 | Put | Currency Future | 3,499.0000 | 3,414.0000 | (2.429) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.85 | Call | Currency Future | 1,443.0000 | 1,447.0000 | 0.277 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 2,207.0000 | 2,239.0000 | 1.450 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 2,176.0000 | 2,206.0000 | 1.379 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 431.0000 | 375.0000 | (12.993) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 1,302.0000 | 1,221.0000 | (6.221) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 1,056.0000 | 977.0000 | (7.481) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 1,366.0000 | 1,284.0000 | (6.003) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.95 | Call | Currency Future | 1,083.0000 | 1,080.0000 | (0.277) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 1,846.0000 | 1,759.0000 | (4.713) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.10 | Put | Currency Future | 1,334.0000 | 1,252.0000 | (6.147) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 1,110.0000 | 1,108.0000 | (0.180) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.30 | Put | Currency Future | 2,980.0000 | 2,888.0000 | (3.087) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 673.0000 | 605.0000 | (10.104) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.30 | Call | Currency Future | 794.0000 | 787.0000 | (0.882) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.95 | Put | Currency Future | 1,919.0000 | 1,831.0000 | (4.586) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.10 | Put | Currency Future | 323.0000 | 282.0000 | (12.693) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.05 | Put | Currency Future | 1,992.0000 | 1,904.0000 | (4.418) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.10 | Call | Currency Future | 2,338.0000 | 2,381.0000 | 1.839 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 12.05 | Call | Currency Future | 1,057.0000 | 1,053.0000 | (0.378) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.10 | Call | Currency Future | 1,349.0000 | 1,351.0000 | 0.148 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 1,331.0000 | 1,333.0000 | 0.150 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 357.0000 | 306.0000 | (14.286) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 14.15 | Call | Currency Future | 624.0000 | 622.0000 | (0.321) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.40 | Put | Currency Future | 3,063.0000 | 2,972.0000 | (2.971) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.40 | Call | Currency Future | 778.0000 | 771.0000 | (0.900) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 1,837.0000 | 1,854.0000 | 0.925 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 2,271.0000 | 2,305.0000 | 1.497 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.40 | Call | Currency Future | 1,246.0000 | 1,246.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.40 | Put | Currency Future | 1,532.0000 | 1,447.0000 | (5.548) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.60 | Call | Currency Future | 739.0000 | 739.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 1,209.0000 | 1,129.0000 | (6.617) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 1,423.0000 | 1,428.0000 | 0.351 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 14.15 | Put | Currency Future | 3,660.0000 | 3,573.0000 | (2.377) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.80 | Call | Currency Future | 1,916.0000 | 1,936.0000 | 1.044 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.35 | Call | Currency Future | 786.0000 | 779.0000 | (0.891) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 3,021.0000 | 2,930.0000 | (3.012) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 3,539.0000 | 3,453.0000 | (2.430) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.50 | Call | Currency Future | 1,582.0000 | 1,589.0000 | 0.442 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.30 | Put | Currency Future | 1,465.0000 | 1,381.0000 | (5.734) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 1,125.0000 | 1,122.0000 | (0.267) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 654.0000 | 652.0000 | (0.306) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.80 | Put | Currency Future | 601.0000 | 537.0000 | (10.649) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 1,097.0000 | 1,094.0000 | (0.273) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 1,882.0000 | 1,795.0000 | (4.623) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 1,810.0000 | 1,723.0000 | (4.807) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 1,279.0000 | 1,280.0000 | 0.078 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.25 | Call | Currency Future | 803.0000 | 796.0000 | (0.872) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 1,056.0000 | 977.0000 | (7.481) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 1,521.0000 | 1,526.0000 | 0.329 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.25 | Put | Currency Future | 2,938.0000 | 2,847.0000 | (3.097) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 997.0000 | 919.0000 | (7.823) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.00 | Call | Currency Future | 2,412.0000 | 2,458.0000 | 1.907 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 9.00 | Put | Currency Future | 298.0000 | 259.0000 | (13.087) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 1,561.0000 | 1,568.0000 | 0.448 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 8.85 | Call | Currency Future | 2,527.0000 | 2,575.0000 | 1.899 | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 8.85 | Put | Currency Future | 263.0000 | 226.0000 | (14.068) | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.65 | Call | Currency Future | 728.0000 | 728.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | \$ / R | 2010/03/15 | 13.65 | Put | Currency Future | 3,263.0000 | 3,179.0000 | (2.574) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | | | Currency Future | 14.7446 | 14.8393 | 0.642 | 14.9000 | 14.7800 | 13,971 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.85 | Put | Currency Future | 2,110.0000 | 2,016.0000 | (4.455) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.90 | Put | Currency Future | 379.0000 | 292.0000 | (22.955) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.90 | Call | Currency Future | 49.0000 | 55.0000 | 12.245 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.35 | Call | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.65 | Call | Currency Future | 321.0000 | 340.0000 | 5.919 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.90 | Put | Currency Future | 1,204.0000 | 1,115.0000 | (7.392) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 16.25 | Call | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.00 | Call | Currency Future | 39.0000 | 44.0000 | 12.821 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.65 | Put | Currency Future | 226.0000 | 151.0000 | (33.186) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.75 | Put | Currency Future | 2,012.0000 | 1,918.0000 | (4.672) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.55 | Put | Currency Future | 903.0000 | 810.0000 | (10.299) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.35 | Put | Currency Future | 1,623.0000 | 1,530.0000 | (5.730) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.10 | Call | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.75 | Call | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.90 | Call | Currency Future | 224.0000 | 231.0000 | 3.125 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.80 | Put | Currency Future | 1,115.0000 | 1,028.0000 | (7.803) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.25 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.00 | Put | Currency Future | 1,295.0000 | 1,205.0000 | (6.950) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.75 | Call | Currency Future | 66.0000 | 74.0000 | 12.121 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.30 | Put | Currency Future | 86.0000 | 60.0000 | (30.233) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.90 | Put | Currency Future | 1,204.0000 | 1,115.0000 | (7.392) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.55 | Call | Currency Future | 98.0000 | 99.0000 | 1.020 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.85 | Call | Currency Future | 914.0000 | 1,000.0000 | 9.409 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.15 | Put | Currency Future | 2,407.0000 | 2,313.0000 | (3.905) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.85 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.75 | Put | Currency Future | 1,072.0000 | 985.0000 | (8.116) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.60 | Call | Currency Future | 344.0000 | 375.0000 | 9.012 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.85 | Put | Currency Future | 19.0000 | 11.0000 | (42.105) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.80 | Put | Currency Future | 314.0000 | 231.0000 | (26.433) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.10 | Put | Currency Future | 524.0000 | 428.0000 | (18.321) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.05 | Call | Currency Future | 180.0000 | 182.0000 | 1.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.30 | Call | Currency Future | 531.0000 | 599.0000 | 12.806 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.15 | Put | Currency Future | 563.0000 | 465.0000 | (17.407) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.05 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.60 | Put | Currency Future | 1,865.0000 | 1,771.0000 | (5.040) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.50 | Put | Currency Future | 1,768.0000 | 1,674.0000 | (5.317) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.80 | Call | Currency Future | 60.0000 | 67.0000 | 11.667 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.45 | Call | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.10 | Put | Currency Future | 1,387.0000 | 1,296.0000 | (6.561) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.95 | Call | Currency Future | 44.0000 | 49.0000 | 11.364 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/03/16 | 15.05 | Put | Currency Future | 485.0000 | 393.0000 | (18.969) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 199.0000 | 136.0000 | (31.658) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.55 | Call | Currency Future | 369.0000 | 412.0000 | 11.653 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.75 | Put | Currency Future | 3,006.0000 | 2,911.0000 | (3.160) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.05 | Put | Currency Future | 2,308.0000 | 2,214.0000 | (4.073) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.95 | Put | Currency Future | 1,249.0000 | 1,160.0000 | (7.126) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.15 | Put | Currency Future | 563.0000 | 465.0000 | (17.407) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.55 | Put | Currency Future | 174.0000 | 123.0000 | (29.310) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.25 | Put | Currency Future | 1,528.0000 | 1,436.0000 | (6.021) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.60 | Call | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.15 | Call | Currency Future | 158.0000 | 155.0000 | (1.899) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.70 | Call | Currency Future | 299.0000 | 315.0000 | 5.351 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.85 | Put | Currency Future | 3,106.0000 | 3,011.0000 | (3.059) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.45 | Put | Currency Future | 1,719.0000 | 1,626.0000 | (5.410) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.80 | Call | Currency Future | 259.0000 | 270.0000 | 4.247 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 54.0000 | 61.0000 | 12.963 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.10 | Put | Currency Future | 47.0000 | 30.0000 | (36.170) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.65 | Put | Currency Future | 1,914.0000 | 1,820.0000 | (4.911) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.65 | Put | Currency Future | 3,905.0000 | 3,811.0000 | (2.407) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.50 | Call | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.55 | Put | Currency Future | 1,816.0000 | 1,723.0000 | (5.121) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.10 | Call | Currency Future | 692.0000 | 769.0000 | 11.127 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 2,906.0000 | 2,811.0000 | (3.269) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.10 | Call | Currency Future | 169.0000 | 168.0000 | (0.592) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.50 | Put | Currency Future | 3,755.0000 | 3,661.0000 | (2.503) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.20 | Put | Currency Future | 2,457.0000 | 2,363.0000 | (3.826) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.70 | Put | Currency Future | 254.0000 | 176.0000 | (30.709) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.75 | Call | Currency Future | 278.0000 | 292.0000 | 5.036 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.10 | Put | Currency Future | 3,356.0000 | 3,261.0000 | (2.831) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 14.75 | Put | Currency Future | 283.0000 | 202.0000 | (28.622) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.15 | Call | Currency Future | 158.0000 | 155.0000 | (1.899) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.65 | Call | Currency Future | 321.0000 | 340.0000 | 5.919 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.20 | Put | Currency Future | 3,455.0000 | 3,361.0000 | (2.721) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.55 | Call | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.05 | Put | Currency Future | 3,306.0000 | 3,211.0000 | (2.874) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.15 | Put | Currency Future | 55.0000 | 36.0000 | (34.545) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.65 | Put | Currency Future | 226.0000 | 151.0000 | (33.186) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.55 | Put | Currency Future | 2,806.0000 | 2,711.0000 | (3.386) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.70 | Put | Currency Future | 1,029.0000 | 943.0000 | (8.358) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.50 | Put | Currency Future | 151.0000 | 107.0000 | (29.139) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.35 | Put | Currency Future | 2,607.0000 | 2,512.0000 | (3.644) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.95 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.35 | Put | Currency Future | 729.0000 | 633.0000 | (13.169) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.70 | Call | Currency Future | 73.0000 | 82.0000 | 12.329 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.05 | Put | Currency Future | 40.0000 | 25.0000 | (37.500) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.30 | Put | Currency Future | 3,555.0000 | 3,461.0000 | (2.644) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.65 | Call | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.95 | Put | Currency Future | 2,209.0000 | 2,115.0000 | (4.255) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.35 | Call | Currency Future | 123.0000 | 122.0000 | (0.813) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.05 | Call | Currency Future | 734.0000 | 814.0000 | 10.899 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.65 | Call | Currency Future | 81.0000 | 91.0000 | 12.346 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.90 | Put | Currency Future | 23.0000 | 14.0000 | (39.130) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.90 | Call | Currency Future | 49.0000 | 55.0000 | 12.245 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.30 | Call | Currency Future | 131.0000 | 129.0000 | (1.527) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.65 | Put | Currency Future | 986.0000 | 901.0000 | (8.621) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.90 | Call | Currency Future | 868.0000 | 953.0000 | 9.793 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.05 | Call | Currency Future | 734.0000 | 814.0000 | 10.899 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.20 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.85 | Put | Currency Future | 4,105.0000 | 4,011.0000 | (2.290) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 18.15 | Put | Currency Future | 3,405.0000 | 3,311.0000 | (2.761) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.95 | Put | Currency Future | 3,206.0000 | 3,111.0000 | (2.963) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.05 | Put | Currency Future | 40.0000 | 25.0000 | (37.500) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.80 | Put | Currency Future | 3,056.0000 | 2,961.0000 | (3.109) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.55 | Put | Currency Future | 174.0000 | 123.0000 | (29.310) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.50 | Call | Currency Future | 395.0000 | 447.0000 | 13.165 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.30 | Put | Currency Future | 686.0000 | 590.0000 | (13.994) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.85 | Put | Currency Future | 1,159.0000 | 1,071.0000 | (7.593) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.15 | Put | Currency Future | 3,405.0000 | 3,311.0000 | (2.761) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.00 | Put | Currency Future | 1,295.0000 | 1,205.0000 | (6.950) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.50 | Put | Currency Future | 859.0000 | 765.0000 | (10.943) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.30 | Put | Currency Future | 1,575.0000 | 1,483.0000 | (5.841) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.35 | Put | Currency Future | 3,605.0000 | 3,511.0000 | (2.607) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.60 | Put | Currency Future | 944.0000 | 856.0000 | (9.322) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.55 | Call | Currency Future | 369.0000 | 412.0000 | 11.653 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.20 | Call | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.00 | Put | Currency Future | 449.0000 | 358.0000 | (20.267) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.25 | Put | Currency Future | 3,505.0000 | 3,411.0000 | (2.682) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.80 | Put | Currency Future | 4,055.0000 | 3,961.0000 | (2.318) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.80 | Call | Currency Future | 961.0000 | 1,048.0000 | 9.053 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.60 | Call | Currency Future | 89.0000 | 95.0000 | 6.742 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.70 | Put | Currency Future | 2,956.0000 | 2,861.0000 | (3.214) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.20 | Put | Currency Future | 1,481.0000 | 1,389.0000 | (6.212) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.40 | Put | Currency Future | 772.0000 | 676.0000 | (12.435) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.00 | Call | Currency Future | 194.0000 | 197.0000 | 1.546 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.45 | Put | Currency Future | 3,705.0000 | 3,611.0000 | (2.537) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.15 | Call | Currency Future | 650.0000 | 725.0000 | 11.538 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.60 | Put | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.50 | Put | Currency Future | 2,756.0000 | 2,661.0000 | (3.447) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 17.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.85 | Call | Currency Future | 241.0000 | 250.0000 | 3.734 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.20 | Call | Currency Future | 148.0000 | 145.0000 | (2.027) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.95 | Put | Currency Future | 414.0000 | 324.0000 | (21.739) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.90 | Put | Currency Future | 3,156.0000 | 3,061.0000 | (3.010) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.45 | Call | Currency Future | 110.0000 | 110.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.95 | Call | Currency Future | 208.0000 | 214.0000 | 2.885 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.15 | Call | Currency Future | 28.0000 | 31.0000 | 10.714 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.30 | Put | Currency Future | 2,557.0000 | 2,462.0000 | (3.715) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.80 | Put | Currency Future | 314.0000 | 231.0000 | (26.433) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.40 | Call | Currency Future | 458.0000 | 520.0000 | 13.537 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.40 | Put | Currency Future | 2,656.0000 | 2,562.0000 | (3.539) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.80 | Call | Currency Future | 259.0000 | 270.0000 | 4.247 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.40 | Put | Currency Future | 113.0000 | 81.0000 | (28.319) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.70 | Put | Currency Future | 1,963.0000 | 1,869.0000 | (4.789) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.80 | Put | Currency Future | 16.0000 | 9.0000 | (43.750) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.35 | Put | Currency Future | 729.0000 | 633.0000 | (13.169) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.90 | Call | Currency Future | 224.0000 | 231.0000 | 3.125 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.40 | Put | Currency Future | 3,655.0000 | 3,561.0000 | (2.572) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.70 | Call | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.80 | Call | Currency Future | 961.0000 | 1,048.0000 | 9.053 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.35 | Call | Currency Future | 123.0000 | 122.0000 | (0.813) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.80 | Put | Currency Future | 1,115.0000 | 1,028.0000 | (7.803) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.60 | Put | Currency Future | 2,856.0000 | 2,761.0000 | (3.326) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.05 | Put | Currency Future | 485.0000 | 393.0000 | (18.969) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.90 | Put | Currency Future | 379.0000 | 292.0000 | (22.955) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.60 | Call | Currency Future | 344.0000 | 375.0000 | 9.012 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.40 | Call | Currency Future | 116.0000 | 116.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.05 | Call | Currency Future | 35.0000 | 39.0000 | 11.429 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.85 | Put | Currency Future | 346.0000 | 261.0000 | (24.566) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/03/16 | 15.25 | Put | Currency Future | 645.0000 | 548.0000 | (15.039) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.20 | Put | Currency Future | 604.0000 | 506.0000 | (16.225) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.40 | Put | Currency Future | 772.0000 | 676.0000 | (12.435) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.05 | Call | Currency Future | 180.0000 | 182.0000 | 1.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.40 | Call | Currency Future | 116.0000 | 116.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.45 | Put | Currency Future | 129.0000 | 93.0000 | (27.907) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.70 | Put | Currency Future | 11.0000 | 6.0000 | (45.455) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.60 | Call | Currency Future | 1,151.0000 | 1,243.0000 | 7.993 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.00 | Put | Currency Future | 3,256.0000 | 3,161.0000 | (2.918) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.45 | Put | Currency Future | 815.0000 | 721.0000 | (11.534) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.60 | Put | Currency Future | 199.0000 | 136.0000 | (31.658) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.80 | Put | Currency Future | 16.0000 | 9.0000 | (43.750) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.10 | Put | Currency Future | 2,358.0000 | 2,263.0000 | (4.029) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.25 | Call | Currency Future | 139.0000 | 137.0000 | (1.439) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.50 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.10 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.65 | Put | Currency Future | 2,906.0000 | 2,811.0000 | (3.269) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.00 | Call | Currency Future | 778.0000 | 860.0000 | 10.540 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.30 | Call | Currency Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.35 | Call | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.45 | Call | Currency Future | 423.0000 | 483.0000 | 14.184 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.35 | Put | Currency Future | 3,605.0000 | 3,511.0000 | (2.607) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.75 | Put | Currency Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.35 | Put | Currency Future | 1,623.0000 | 1,530.0000 | (5.730) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.25 | Call | Currency Future | 569.0000 | 640.0000 | 12.478 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.95 | Call | Currency Future | 823.0000 | 906.0000 | 10.085 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.90 | Put | Currency Future | 1,204.0000 | 1,115.0000 | (7.392) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.30 | Call | Currency Future | 531.0000 | 599.0000 | 12.806 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,805.0000 | 3,711.0000 | (2.470) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.60 | Put | Currency Future | 3,855.0000 | 3,761.0000 | (2.438) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.55 | Put | Currency Future | 903.0000 | 810.0000 | (10.299) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 16.20 | Put | Currency Future | 1,481.0000 | 1,389.0000 | (6.212) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.60 | Put | Currency Future | 1,865.0000 | 1,771.0000 | (5.040) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.95 | Put | Currency Future | 28.0000 | 17.0000 | (39.286) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.20 | Call | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.75 | Put | Currency Future | 4,005.0000 | 3,911.0000 | (2.347) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.70 | Put | Currency Future | 3,955.0000 | 3,861.0000 | (2.377) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.80 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.75 | Call | Currency Future | 1,008.0000 | 1,096.0000 | 8.730 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.15 | Put | Currency Future | 1,434.0000 | 1,342.0000 | (6.416) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 19.15 | Put | Currency Future | 4,405.0000 | 4,311.0000 | (2.134) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.30 | Put | Currency Future | 86.0000 | 60.0000 | (30.233) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.85 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.85 | Put | Currency Future | 3,106.0000 | 3,011.0000 | (3.059) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.80 | Put | Currency Future | 2,061.0000 | 1,967.0000 | (4.561) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.65 | Call | Currency Future | 81.0000 | 91.0000 | 12.346 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 19.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.90 | Put | Currency Future | 4,155.0000 | 4,061.0000 | (2.262) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.65 | Call | Currency Future | 1,103.0000 | 1,194.0000 | 8.250 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.90 | Call | Currency Future | 49.0000 | 55.0000 | 12.245 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 19.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.85 | Put | Currency Future | 1,159.0000 | 1,071.0000 | (7.593) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.65 | Put | Currency Future | 3,905.0000 | 3,811.0000 | (2.407) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.00 | Put | Currency Future | 34.0000 | 21.0000 | (38.235) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.45 | Call | Currency Future | 1,298.0000 | 1,391.0000 | 7.165 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.20 | Call | Currency Future | 609.0000 | 682.0000 | 11.987 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.45 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.30 | Put | Currency Future | 1,575.0000 | 1,483.0000 | (5.841) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 19.05 | Put | Currency Future | 4,305.0000 | 4,211.0000 | (2.184) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.60 | Call | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.50 | Call | Currency Future | 1,249.0000 | 1,341.0000 | 7.366 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.30 | Call | Currency Future | 131.0000 | 129.0000 | (1.527) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,341.0000 | 1,250.0000 | (6.786) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 19.25 | Put | Currency Future | 4,505.0000 | 4,411.0000 | (2.087) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.20 | Put | Currency Future | 64.0000 | 43.0000 | (32.813) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.85 | Put | Currency Future | 346.0000 | 261.0000 | (24.566) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.25 | Put | Currency Future | 75.0000 | 51.0000 | (32.000) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.55 | Put | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.30 | Put | Currency Future | 686.0000 | 590.0000 | (13.994) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.85 | Call | Currency Future | 241.0000 | 250.0000 | 3.734 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.10 | Call | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.55 | Call | Currency Future | 1,200.0000 | 1,292.0000 | 7.667 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.55 | Put | Currency Future | 3,805.0000 | 3,711.0000 | (2.470) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 494.0000 | 559.0000 | 13.158 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.10 | Put | Currency Future | 1,387.0000 | 1,296.0000 | (6.561) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.35 | Call | Currency Future | 494.0000 | 559.0000 | 13.158 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 13.65 | Put | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.65 | Put | Currency Future | 986.0000 | 901.0000 | (8.621) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 19.05 | Put | Currency Future | 4,305.0000 | 4,211.0000 | (2.184) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.85 | Call | Currency Future | 54.0000 | 61.0000 | 12.963 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.55 | Call | Currency Future | 98.0000 | 99.0000 | 1.020 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 19.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.40 | Put | Currency Future | 113.0000 | 81.0000 | (28.319) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.35 | Put | Currency Future | 99.0000 | 70.0000 | (29.293) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.85 | Put | Currency Future | 2,110.0000 | 2,016.0000 | (4.455) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.05 | Put | Currency Future | 1,341.0000 | 1,250.0000 | (6.786) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.80 | Call | Currency Future | 60.0000 | 67.0000 | 11.667 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 14.40 | Call | Currency Future | 458.0000 | 520.0000 | 13.537 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 17.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.95 | Put | Currency Future | 4,205.0000 | 4,111.0000 | (2.235) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.90 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.40 | Call | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 18.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.15 | Call | Currency Future | 28.0000 | 31.0000 | 10.714 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 15.60 | Call | Currency Future | 89.0000 | 95.0000 | 6.742 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/03/16 | 16.40 | Put | Currency Future | 1,671.0000 | 1,578.0000 | (5.566) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/03/16 | 18.95 | Put | Currency Future | 4,205.0000 | 4,111.0000 | (2.235) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.15 | Put | Currency Future | 1,434.0000 | 1,342.0000 | (6.416) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.60 | Put | Currency Future | 944.0000 | 856.0000 | (9.322) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.90 | Put | Currency Future | 2,160.0000 | 2,065.0000 | (4.398) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.85 | Put | Currency Future | 4,105.0000 | 4,011.0000 | (2.290) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.50 | Call | Currency Future | 104.0000 | 104.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.05 | Call | Currency Future | 35.0000 | 39.0000 | 11.429 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.40 | Put | Currency Future | 1,671.0000 | 1,578.0000 | (5.566) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.75 | Put | Currency Future | 1,072.0000 | 985.0000 | (8.116) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.85 | Put | Currency Future | 1,159.0000 | 1,071.0000 | (7.593) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.25 | Put | Currency Future | 2,507.0000 | 2,412.0000 | (3.789) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.75 | Call | Currency Future | 66.0000 | 74.0000 | 12.121 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.85 | Call | Currency Future | 54.0000 | 61.0000 | 12.963 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.00 | Call | Currency Future | 39.0000 | 44.0000 | 12.821 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 14.35 | Put | Currency Future | 99.0000 | 70.0000 | (29.293) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 13.70 | Call | Currency Future | 1,055.0000 | 1,145.0000 | 8.531 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.10 | Put | Currency Future | 2,358.0000 | 2,263.0000 | (4.029) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.60 | Put | Currency Future | 2,856.0000 | 2,761.0000 | (3.326) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.00 | Put | Currency Future | 2,259.0000 | 2,164.0000 | (4.205) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.10 | Call | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.55 | Call | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.90 | Call | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.90 | Put | Currency Future | 2,160.0000 | 2,065.0000 | (4.398) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 17.00 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.80 | Put | Currency Future | 2,061.0000 | 1,967.0000 | (4.561) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.80 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.45 | Put | Currency Future | 3,705.0000 | 3,611.0000 | (2.537) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 18.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.10 | Call | Currency Future | 169.0000 | 168.0000 | (0.592) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 15.10 | Put | Currency Future | 524.0000 | 428.0000 | (18.321) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/03/16 | 16.55 | Put | Currency Future | 1,816.0000 | 1,723.0000 | (5.121) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | | | Currency Future | 15.0143 | 15.1152 | 0.672 | 0.0000 | 0.0000 | 299 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.30 | Put | Currency Future | 483.0000 | 414.0000 | (14.286) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 897.0000 | 903.0000 | 0.669 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.55 | Put | Currency Future | 3,633.0000 | 3,527.0000 | (2.918) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.70 | Call | Currency Future | 87.0000 | 82.0000 | (5.747) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.80 | Put | Currency Future | 315.0000 | 261.0000 | (17.143) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 261.0000 | 256.0000 | (1.916) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.75 | Call | Currency Future | 957.0000 | 966.0000 | 0.940 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.65 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.20 | Put | Currency Future | 4,245.0000 | 4,140.0000 | (2.473) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.00 | Put | Currency Future | 376.0000 | 316.0000 | (15.957) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 735.0000 | 736.0000 | 0.136 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 722.0000 | 629.0000 | (12.881) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.45 | Put | Currency Future | 3,541.0000 | 3,434.0000 | (3.022) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.20 | Call | Currency Future | 60.0000 | 55.0000 | (8.333) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.80 | Call | Currency Future | 1,529.0000 | 1,576.0000 | 3.074 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 344.0000 | 288.0000 | (16.279) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.75 | Put | Currency Future | 693.0000 | 601.0000 | (13.276) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.45 | Call | Currency Future | 105.0000 | 99.0000 | (5.714) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.10 | Put | Currency Future | 4,150.0000 | 4,044.0000 | (2.554) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 1,459.0000 | 1,503.0000 | 3.016 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.00 | Call | Currency Future | 858.0000 | 865.0000 | 0.816 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.05 | Call | Currency Future | 279.0000 | 274.0000 | (1.792) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.35 | Put | Currency Future | 1,071.0000 | 971.0000 | (9.337) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.20 | Call | Currency Future | 1,259.0000 | 1,295.0000 | 2.859 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.65 | Put | Currency Future | 3,726.0000 | 3,620.0000 | (2.845) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.10 | Call | Currency Future | 64.0000 | 59.0000 | (7.813) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 447.0000 | 447.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.90 | Put | Currency Future | 344.0000 | 288.0000 | (16.279) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.05 | Put | Currency Future | 874.0000 | 780.0000 | (10.755) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.15 | Put | Currency Future | 2,397.0000 | 2,291.0000 | (4.422) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.90 | Call | Currency Future | 1,459.0000 | 1,503.0000 | 3.016 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 937.0000 | 945.0000 | 0.854 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.55 | Call | Currency Future | 98.0000 | 92.0000 | (6.122) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.50 | Put | Currency Future | 3,587.0000 | 3,480.0000 | (2.983) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 1,733.0000 | 1,632.0000 | (5.828) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.30 | Call | Currency Future | 1,197.0000 | 1,230.0000 | 2.757 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.50 | Call | Currency Future | 101.0000 | 96.0000 | (4.950) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/06/12 | 19.00 | Put | Currency Future | 4,055.0000 | 3,949.0000 | (2.614) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.00 | Call | Currency Future | 1,390.0000 | 1,432.0000 | 3.022 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.80 | Call | Currency Future | 328.0000 | 324.0000 | (1.220) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.40 | Call | Currency Future | 1,136.0000 | 1,166.0000 | 2.641 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.85 | Call | Currency Future | 78.0000 | 73.0000 | (6.410) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.70 | Put | Currency Future | 3,773.0000 | 3,667.0000 | (2.809) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.00 | Put | Currency Future | 843.0000 | 750.0000 | (11.032) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.10 | Put | Currency Future | 410.0000 | 347.0000 | (15.366) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.95 | Call | Currency Future | 72.0000 | 67.0000 | (6.944) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.90 | Call | Currency Future | 75.0000 | 70.0000 | (6.667) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.40 | Put | Currency Future | 522.0000 | 451.0000 | (13.602) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.15 | Call | Currency Future | 802.0000 | 807.0000 | 0.623 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.90 | Put | Currency Future | 3,961.0000 | 3,855.0000 | (2.676) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.65 | Put | Currency Future | 635.0000 | 552.0000 | (13.071) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.60 | Put | Currency Future | 3,680.0000 | 3,573.0000 | (2.908) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.90 | Put | Currency Future | 783.0000 | 688.0000 | (12.133) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.25 | Call | Currency Future | 460.0000 | 461.0000 | 0.217 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.85 | Call | Currency Future | 917.0000 | 924.0000 | 0.763 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.60 | Call | Currency Future | 94.0000 | 88.0000 | (6.383) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.80 | Call | Currency Future | 81.0000 | 76.0000 | (6.173) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.50 | Call | Currency Future | 395.0000 | 394.0000 | (0.253) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.85 | Put | Currency Future | 2,998.0000 | 2,891.0000 | (3.569) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.05 | Call | Currency Future | 839.0000 | 845.0000 | 0.715 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.05 | Call | Currency Future | 839.0000 | 845.0000 | 0.715 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.10 | Call | Currency Future | 504.0000 | 506.0000 | 0.397 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.10 | Call | Currency Future | 1,324.0000 | 1,362.0000 | 2.870 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.65 | Put | Currency Future | 3,726.0000 | 3,620.0000 | (2.845) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.15 | Put | Currency Future | 4,198.0000 | 4,092.0000 | (2.525) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.80 | Put | Currency Future | 2,113.0000 | 2,009.0000 | (4.922) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.15 | Put | Currency Future | 938.0000 | 841.0000 | (10.341) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.20 | Put | Currency Future | 1,660.0000 | 1,561.0000 | (5.964) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.95 | Put | Currency Future | 813.0000 | 719.0000 | (11.562) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.55 | Call | Currency Future | 383.0000 | 382.0000 | (0.261) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.15 | Call | Currency Future | 62.0000 | 57.0000 | (8.065) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 2,314.0000 | 2,209.0000 | (4.538) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.95 | Put | Currency Future | 1,485.0000 | 1,388.0000 | (6.532) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/06/12 | 14.95 | Call | Currency Future | 877.0000 | 884.0000 | 0.798 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.45 | Put | Currency Future | 1,140.0000 | 1,039.0000 | (8.860) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.95 | Put | Currency Future | 4,008.0000 | 3,902.0000 | (2.645) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.65 | Call | Currency Future | 360.0000 | 358.0000 | (0.556) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.95 | Call | Currency Future | 550.0000 | 554.0000 | 0.727 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 67.0000 | 62.0000 | (7.463) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.65 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.55 | Put | Currency Future | 1,919.0000 | 1,817.0000 | (5.315) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.80 | Put | Currency Future | 3,867.0000 | 3,760.0000 | (2.767) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.50 | Call | Currency Future | 206.0000 | 201.0000 | (2.427) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.05 | Put | Currency Future | 874.0000 | 780.0000 | (10.755) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 4,103.0000 | 3,997.0000 | (2.583) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 1,996.0000 | 1,893.0000 | (5.160) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.00 | Call | Currency Future | 69.0000 | 64.0000 | (7.246) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 566.0000 | 570.0000 | 0.707 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 3,914.0000 | 3,807.0000 | (2.734) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.90 | Put | Currency Future | 1,452.0000 | 1,355.0000 | (6.680) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.45 | Call | Currency Future | 704.0000 | 704.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.85 | Call | Currency Future | 317.0000 | 314.0000 | (0.946) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.75 | Call | Currency Future | 84.0000 | 79.0000 | (5.952) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.20 | Call | Currency Future | 785.0000 | 788.0000 | 0.382 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.35 | Call | Currency Future | 1,166.0000 | 1,198.0000 | 2.744 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.05 | Call | Currency Future | 519.0000 | 521.0000 | 0.385 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.95 | Call | Currency Future | 297.0000 | 294.0000 | (1.010) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.05 | Put | Currency Future | 1,554.0000 | 1,456.0000 | (6.306) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.20 | Put | Currency Future | 445.0000 | 380.0000 | (14.607) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.40 | Call | Currency Future | 109.0000 | 103.0000 | (5.505) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.65 | Call | Currency Future | 999.0000 | 1,017.0000 | 1.802 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.65 | Call | Currency Future | 186.0000 | 180.0000 | (3.226) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.45 | Put | Currency Future | 3,541.0000 | 3,434.0000 | (3.022) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 13.70 | Put | Currency Future | 287.0000 | 236.0000 | (17.770) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.00 | Call | Currency Future | 534.0000 | 537.0000 | 0.562 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.35 | Put | Currency Future | 502.0000 | 432.0000 | (13.944) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.85 | Call | Currency Future | 917.0000 | 924.0000 | 0.763 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.65 | Put | Currency Future | 2,822.0000 | 2,715.0000 | (3.792) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.15 | Put | Currency Future | 3,266.0000 | 3,160.0000 | (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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/06/12 | 16.95 | Put | Currency Future | 2,233.0000 | 2,128.0000 | (4.702) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.25 | Call | Currency Future | 244.0000 | 239.0000 | (2.049) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 661.0000 | 659.0000 | (0.303) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.35 | Put | Currency Future | 1,071.0000 | 971.0000 | (9.337) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.20 | Call | Currency Future | 474.0000 | 476.0000 | 0.422 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.85 | Put | Currency Future | 752.0000 | 659.0000 | (12.367) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.25 | Put | Currency Future | 1,003.0000 | 905.0000 | (9.771) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.85 | Put | Currency Future | 2,153.0000 | 2,049.0000 | (4.830) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 1,247.0000 | 1,144.0000 | (8.260) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.00 | Put | Currency Future | 1,520.0000 | 1,422.0000 | (6.447) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.10 | Put | Currency Future | 1,589.0000 | 1,491.0000 | (6.167) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.80 | Call | Currency Future | 168.0000 | 162.0000 | (3.571) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.45 | Call | Currency Future | 1,107.0000 | 1,135.0000 | 2.529 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.15 | Call | Currency Future | 1,291.0000 | 1,328.0000 | 2.866 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.45 | Call | Currency Future | 105.0000 | 99.0000 | (5.714) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.25 | Call | Currency Future | 122.0000 | 116.0000 | (4.918) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.50 | Put | Currency Future | 2,692.0000 | 2,586.0000 | (3.938) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.40 | Call | Currency Future | 51.0000 | 46.0000 | (9.804) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.45 | Put | Currency Future | 543.0000 | 470.0000 | (13.444) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.15 | Put | Currency Future | 427.0000 | 363.0000 | (14.988) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 2,735.0000 | 2,629.0000 | (3.876) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.10 | Call | Currency Future | 270.0000 | 265.0000 | (1.852) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.25 | Put | Currency Future | 3,357.0000 | 3,251.0000 | (3.158) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 13.75 | Call | Currency Future | 1,565.0000 | 1,613.0000 | 3.067 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.65 | Put | Currency Future | 1,283.0000 | 1,180.0000 | (8.028) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.40 | Put | Currency Future | 4,437.0000 | 4,331.0000 | (2.389) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.80 | Put | Currency Future | 1,385.0000 | 1,290.0000 | (6.859) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.95 | Put | Currency Future | 3,087.0000 | 2,980.0000 | (3.466) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.70 | Put | Currency Future | 2,035.0000 | 1,931.0000 | (5.111) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.60 | Put | Currency Future | 1,247.0000 | 1,144.0000 | (8.260) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.15 | Call | Currency Future | 131.0000 | 125.0000 | (4.580) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.70 | Call | Currency Future | 349.0000 | 346.0000 | (0.860) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 13.70 | Call | Currency Future | 1,601.0000 | 1,651.0000 | 3.123 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.60 | Call | Currency Future | 661.0000 | 659.0000 | (0.303) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.30 | Put | Currency Future | 4,341.0000 | 4,235.0000 | (2.442) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.65 | Call | Currency Future | 647.0000 | 645.0000 | (0.309) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 599.0000 | 605.0000 | 1.002 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.55 | Call | Currency Future | 199.0000 | 194.0000 | (2.513) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 151.0000 | 145.0000 | (3.974) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 307.0000 | 304.0000 | (0.977) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.25 | Put | Currency Future | 2,480.0000 | 2,374.0000 | (4.274) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.75 | Call | Currency Future | 616.0000 | 618.0000 | 0.325 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 820.0000 | 825.0000 | 0.610 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.25 | Call | Currency Future | 768.0000 | 771.0000 | 0.391 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.45 | Put | Currency Future | 2,649.0000 | 2,543.0000 | (4.002) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.00 | Call | Currency Future | 288.0000 | 284.0000 | (1.389) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.75 | Put | Currency Future | 3,820.0000 | 3,713.0000 | (2.801) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.80 | Put | Currency Future | 2,953.0000 | 2,847.0000 | (3.590) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.65 | Put | Currency Future | 1,283.0000 | 1,180.0000 | (8.028) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.85 | Put | Currency Future | 752.0000 | 659.0000 | (12.367) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.45 | Call | Currency Future | 213.0000 | 208.0000 | (2.347) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,193.0000 | 2,088.0000 | (4.788) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.35 | Put | Currency Future | 3,449.0000 | 3,342.0000 | (3.102) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.50 | Put | Currency Future | 564.0000 | 490.0000 | (13.121) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 675.0000 | 674.0000 | (0.148) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 433.0000 | 433.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,355.0000 | 2,250.0000 | (4.459) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.35 | Call | Currency Future | 113.0000 | 107.0000 | (5.310) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.85 | Put | Currency Future | 329.0000 | 274.0000 | (16.717) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.75 | Put | Currency Future | 1,352.0000 | 1,253.0000 | (7.322) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.25 | Put | Currency Future | 1,696.0000 | 1,596.0000 | (5.896) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.50 | Call | Currency Future | 1,078.0000 | 1,105.0000 | 2.505 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,211.0000 | 1,109.0000 | (8.423) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,625.0000 | 1,525.0000 | (6.154) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.05 | Put | Currency Future | 3,176.0000 | 3,069.0000 | (3.369) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.45 | Call | Currency Future | 408.0000 | 407.0000 | (0.245) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.35 | Call | Currency Future | 735.0000 | 736.0000 | 0.136 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,452.0000 | 1,355.0000 | (6.680) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.15 | Call | Currency Future | 489.0000 | 491.0000 | 0.409 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,357.0000 | 1,397.0000 | 2.948 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.80 | Call | Currency Future | 599.0000 | 605.0000 | 1.002 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.05 | Call | Currency Future | 140.0000 | 135.0000 | (3.571) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/06/12 | 16.80 | Put | Currency Future | 2,113.0000 | 2,009.0000 | (4.922) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.70 | Call | Currency Future | 978.0000 | 989.0000 | 1.125 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,769.0000 | 1,668.0000 | (5.709) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.95 | Call | Currency Future | 151.0000 | 145.0000 | (3.974) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.60 | Call | Currency Future | 372.0000 | 370.0000 | (0.538) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 393.0000 | 331.0000 | (15.776) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 1,844.0000 | 1,742.0000 | (5.531) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.30 | Call | Currency Future | 55.0000 | 50.0000 | (9.091) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.90 | Call | Currency Future | 566.0000 | 570.0000 | 0.707 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.85 | Put | Currency Future | 2,153.0000 | 2,049.0000 | (4.830) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.95 | Put | Currency Future | 3,087.0000 | 2,980.0000 | (3.466) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.30 | Put | Currency Future | 1,733.0000 | 1,632.0000 | (5.828) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,418.0000 | 1,322.0000 | (6.770) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 420.0000 | 420.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.15 | Put | Currency Future | 938.0000 | 841.0000 | (10.341) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.85 | Call | Currency Future | 317.0000 | 314.0000 | (0.946) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.15 | Put | Currency Future | 3,266.0000 | 3,160.0000 | (3.246) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.30 | Call | Currency Future | 447.0000 | 447.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.70 | Call | Currency Future | 634.0000 | 631.0000 | (0.473) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,806.0000 | 1,705.0000 | (5.592) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.10 | Call | Currency Future | 270.0000 | 265.0000 | (1.852) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.35 | Put | Currency Future | 2,564.0000 | 2,458.0000 | (4.134) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.15 | Call | Currency Future | 131.0000 | 125.0000 | (4.580) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.00 | Put | Currency Future | 1,520.0000 | 1,422.0000 | (6.447) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.70 | Put | Currency Future | 1,320.0000 | 1,216.0000 | (7.879) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.10 | Call | Currency Future | 504.0000 | 506.0000 | 0.397 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.10 | Call | Currency Future | 820.0000 | 825.0000 | 0.610 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.80 | Put | Currency Future | 1,385.0000 | 1,290.0000 | (6.859) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.90 | Put | Currency Future | 3,042.0000 | 2,935.0000 | (3.517) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.35 | Call | Currency Future | 228.0000 | 223.0000 | (2.193) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.00 | Put | Currency Future | 2,274.0000 | 2,169.0000 | (4.617) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.65 | Call | Currency Future | 647.0000 | 645.0000 | (0.309) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 906.0000 | 810.0000 | (10.596) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.15 | Call | Currency Future | 802.0000 | 807.0000 | 0.623 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.80 | Call | Currency Future | 328.0000 | 324.0000 | (1.220) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,049.0000 | 1,075.0000 | 2.479 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 582.0000 | 587.0000 | 0.859 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.20 | Put | Currency Future | 1,660.0000 | 1,561.0000 | (5.964) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 607.0000 | 531.0000 | (12.521) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.10 | Put | Currency Future | 906.0000 | 810.0000 | (10.596) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.85 | Call | Currency Future | 162.0000 | 156.0000 | (3.704) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.00 | Call | Currency Future | 534.0000 | 537.0000 | 0.562 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.20 | Put | Currency Future | 970.0000 | 873.0000 | (10.000) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.80 | Call | Currency Future | 937.0000 | 945.0000 | 0.854 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.90 | Call | Currency Future | 156.0000 | 150.0000 | (3.846) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.40 | Call | Currency Future | 420.0000 | 420.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.05 | Call | Currency Future | 1,357.0000 | 1,397.0000 | 2.948 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.75 | Put | Currency Future | 300.0000 | 248.0000 | (17.333) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.90 | Put | Currency Future | 3,961.0000 | 3,855.0000 | (2.676) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 1,021.0000 | 1,046.0000 | 2.449 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.50 | Put | Currency Future | 1,175.0000 | 1,074.0000 | (8.596) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.40 | Put | Currency Future | 2,607.0000 | 2,500.0000 | (4.104) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.40 | Call | Currency Future | 1,136.0000 | 1,166.0000 | 2.641 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 19.55 | Put | Currency Future | 4,581.0000 | 4,476.0000 | (2.292) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 751.0000 | 753.0000 | 0.266 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.40 | Call | Currency Future | 221.0000 | 215.0000 | (2.715) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.05 | Put | Currency Future | 393.0000 | 331.0000 | (15.776) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.35 | Call | Currency Future | 433.0000 | 433.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 1,105.0000 | 1,005.0000 | (9.050) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.90 | Call | Currency Future | 897.0000 | 903.0000 | 0.669 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.25 | Put | Currency Future | 464.0000 | 397.0000 | (14.440) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.85 | Call | Currency Future | 1,494.0000 | 1,539.0000 | 3.012 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.10 | Put | Currency Future | 1,589.0000 | 1,491.0000 | (6.167) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.80 | Put | Currency Future | 722.0000 | 629.0000 | (12.881) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.10 | Put | Currency Future | 2,355.0000 | 2,250.0000 | (4.459) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.40 | Put | Currency Future | 522.0000 | 451.0000 | (13.602) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.90 | Call | Currency Future | 307.0000 | 304.0000 | (0.977) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.25 | Call | Currency Future | 1,228.0000 | 1,262.0000 | 2.769 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.60 | Call | Currency Future | 1,021.0000 | 1,046.0000 | 2.449 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.50 | Call | Currency Future | 690.0000 | 689.0000 | (0.145) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.90 | Put | Currency Future | 783.0000 | 688.0000 | (12.133) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.90 | Put | Currency Future | 2,193.0000 | 2,088.0000 | (4.788) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R 2009/06/12 | 15.55 | Put | Currency Future | 1,211.0000 | 1,109.0000 | (8.423) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.20 | Call | Currency Future | 474.0000 | 476.0000 | 0.422 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.40 | Put | Currency Future | 1,105.0000 | 1,005.0000 | (9.050) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.20 | Call | Currency Future | 252.0000 | 248.0000 | (1.587) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.45 | Put | Currency Future | 1,844.0000 | 1,742.0000 | (5.531) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.40 | Put | Currency Future | 1,806.0000 | 1,705.0000 | (5.592) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.55 | Call | Currency Future | 675.0000 | 674.0000 | (0.148) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.30 | Call | Currency Future | 751.0000 | 753.0000 | 0.266 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.30 | Call | Currency Future | 236.0000 | 231.0000 | (2.119) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.70 | Put | Currency Future | 663.0000 | 574.0000 | (13.424) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.85 | Call | Currency Future | 582.0000 | 587.0000 | 0.859 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.15 | Put | Currency Future | 427.0000 | 363.0000 | (14.988) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.95 | Call | Currency Future | 1,424.0000 | 1,467.0000 | 3.020 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.60 | Put | Currency Future | 607.0000 | 531.0000 | (12.521) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,037.0000 | 938.0000 | (9.547) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.20 | Put | Currency Future | 2,438.0000 | 2,332.0000 | (4.348) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.15 | Call | Currency Future | 1,291.0000 | 1,328.0000 | 2.866 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.60 | Put | Currency Future | 1,957.0000 | 1,854.0000 | (5.263) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.50 | Put | Currency Future | 1,881.0000 | 1,779.0000 | (5.423) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 720.0000 | 720.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.30 | Put | Currency Future | 2,522.0000 | 2,416.0000 | (4.203) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.55 | Call | Currency Future | 1,049.0000 | 1,075.0000 | 2.479 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 13.95 | Put | Currency Future | 360.0000 | 302.0000 | (16.111) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.35 | Put | Currency Future | 1,769.0000 | 1,668.0000 | (5.709) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.40 | Put | Currency Future | 3,495.0000 | 3,388.0000 | (3.062) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.40 | Call | Currency Future | 720.0000 | 720.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 17.15 | Call | Currency Future | 261.0000 | 256.0000 | (1.916) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.85 | Put | Currency Future | 1,418.0000 | 1,322.0000 | (6.770) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.30 | Put | Currency Future | 1,037.0000 | 938.0000 | (9.547) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.70 | Put | Currency Future | 2,035.0000 | 1,931.0000 | (5.111) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 18.90 | Call | Currency Future | 75.0000 | 70.0000 | (6.667) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.65 | Call | Currency Future | 999.0000 | 1,017.0000 | 1.802 | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 15.90 | Put | Currency Future | 1,452.0000 | 1,355.0000 | (6.680) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.70 | Call | Currency Future | 349.0000 | 346.0000 | (0.860) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 14.65 | Put | Currency Future | 635.0000 | 552.0000 | (13.071) | 0 | 0 | 0 |
| 05/03/2009 | £ / R 2009/06/12 | 16.15 | Put | Currency Future | 1,625.0000 | 1,525.0000 | (6.154) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/06/12 | 14.55 | Put | Currency Future | 585.0000 | 510.0000 | (12.821) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.65 | Call | Currency Future | 360.0000 | 358.0000 | (0.556) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.65 | Put | Currency Future | 1,996.0000 | 1,893.0000 | (5.160) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.75 | Call | Currency Future | 338.0000 | 335.0000 | (0.888) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.45 | Call | Currency Future | 408.0000 | 407.0000 | (0.245) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.15 | Call | Currency Future | 489.0000 | 491.0000 | 0.409 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.75 | Put | Currency Future | 2,074.0000 | 1,970.0000 | (5.014) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.15 | Put | Currency Future | 2,397.0000 | 2,291.0000 | (4.422) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 15.90 | Call | Currency Future | 566.0000 | 570.0000 | 0.707 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.60 | Put | Currency Future | 1,957.0000 | 1,854.0000 | (5.263) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.25 | Call | Currency Future | 57.0000 | 53.0000 | (7.018) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.05 | Call | Currency Future | 279.0000 | 274.0000 | (1.792) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 16.60 | Call | Currency Future | 372.0000 | 370.0000 | (0.538) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.35 | Call | Currency Future | 228.0000 | 223.0000 | (2.193) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.05 | Put | Currency Future | 4,103.0000 | 3,997.0000 | (2.583) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.25 | Put | Currency Future | 4,293.0000 | 4,187.0000 | (2.469) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 14.55 | Put | Currency Future | 585.0000 | 510.0000 | (12.821) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.35 | Put | Currency Future | 4,389.0000 | 4,283.0000 | (2.415) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.35 | Call | Currency Future | 53.0000 | 48.0000 | (9.434) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.45 | Call | Currency Future | 49.0000 | 45.0000 | (8.163) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.55 | Put | Currency Future | 2,735.0000 | 2,629.0000 | (3.876) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.05 | Call | Currency Future | 67.0000 | 62.0000 | (7.463) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.55 | Call | Currency Future | 199.0000 | 194.0000 | (2.513) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.35 | Put | Currency Future | 2,564.0000 | 2,458.0000 | (4.134) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.05 | Put | Currency Future | 2,314.0000 | 2,209.0000 | (4.538) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.00 | Call | Currency Future | 146.0000 | 140.0000 | (4.110) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.90 | Put | Currency Future | 3,042.0000 | 2,935.0000 | (3.517) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.00 | Put | Currency Future | 3,131.0000 | 3,024.0000 | (3.417) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.10 | Put | Currency Future | 3,221.0000 | 3,114.0000 | (3.322) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.10 | Call | Currency Future | 136.0000 | 130.0000 | (4.412) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.20 | Call | Currency Future | 126.0000 | 120.0000 | (4.762) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.90 | Call | Currency Future | 156.0000 | 150.0000 | (3.846) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.70 | Call | Currency Future | 180.0000 | 174.0000 | (3.333) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.40 | Call | Currency Future | 221.0000 | 215.0000 | (2.715) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.70 | Put | Currency Future | 2,865.0000 | 2,759.0000 | (3.700) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.60 | Put | Currency Future | 2,778.0000 | 2,672.0000 | (3.816) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/06/12 | 17.60 | Call | Currency Future | 193.0000 | 187.0000 | (3.109) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.20 | Put | Currency Future | 3,312.0000 | 3,205.0000 | (3.231) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 17.40 | Put | Currency Future | 2,607.0000 | 2,500.0000 | (4.104) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.85 | Call | Currency Future | 78.0000 | 73.0000 | (6.410) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 18.85 | Put | Currency Future | 3,914.0000 | 3,807.0000 | (2.734) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.55 | Call | Currency Future | 45.0000 | 41.0000 | (8.889) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/06/12 | 19.45 | Put | Currency Future | 4,485.0000 | 4,379.0000 | (2.363) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | | | Currency Future | 15.2307 | 15.3382 | 0.706 | 15.3100 | 15.3100 | 43 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,114.0000 | 1,023.0000 | (8.169) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 1,055.0000 | 961.0000 | (8.910) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 810.0000 | 736.0000 | (9.136) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 1,295.0000 | 1,311.0000 | 1.236 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.65 | Put | Currency Future | 1,499.0000 | 1,400.0000 | (6.604) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.45 | Call | Currency Future | 1,590.0000 | 1,624.0000 | 2.138 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 1,112.0000 | 1,122.0000 | 0.899 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 1,064.0000 | 1,072.0000 | 0.752 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.25 | Call | Currency Future | 1,217.0000 | 1,231.0000 | 1.150 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 1,533.0000 | 1,434.0000 | (6.458) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.75 | Call | Currency Future | 1,049.0000 | 1,056.0000 | 0.667 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 1,096.0000 | 1,105.0000 | 0.821 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 1,237.0000 | 1,143.0000 | (7.599) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 1,431.0000 | 1,334.0000 | (6.778) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 1,465.0000 | 1,367.0000 | (6.689) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 746.0000 | 676.0000 | (9.383) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 1,568.0000 | 1,468.0000 | (6.378) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 1,181.0000 | 1,193.0000 | 1.016 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 1,336.0000 | 1,349.0000 | 0.973 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 1,562.0000 | 1,595.0000 | 2.113 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.15 | Put | Currency Future | 686.0000 | 619.0000 | (9.767) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 1,004.0000 | 1,010.0000 | 0.598 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 1,080.0000 | 1,088.0000 | 0.741 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.15 | Call | Currency Future | 1,767.0000 | 1,807.0000 | 2.264 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 1,673.0000 | 1,572.0000 | (6.037) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 1,365.0000 | 1,269.0000 | (7.033) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 1,707.0000 | 1,745.0000 | 2.226 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 1,112.0000 | 1,122.0000 | 0.899 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,300.0000 | 1,205.0000 | (7.308) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,114.0000 | 1,023.0000 | (8.169) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 1,534.0000 | 1,566.0000 | 2.086 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 1,004.0000 | 1,010.0000 | 0.598 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,024.0000 | 937.0000 | (8.496) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 726.0000 | 656.0000 | (9.642) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 1,603.0000 | 1,502.0000 | (6.301) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 831.0000 | 757.0000 | (8.905) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 1,673.0000 | 1,572.0000 | (6.037) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 648.0000 | 582.0000 | (10.185) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 1,033.0000 | 1,040.0000 | 0.678 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 1,146.0000 | 1,157.0000 | 0.960 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 1,648.0000 | 1,684.0000 | 2.184 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 611.0000 | 547.0000 | (10.475) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 1,199.0000 | 1,212.0000 | 1.084 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 1,295.0000 | 1,311.0000 | 1.236 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 788.0000 | 716.0000 | (9.137) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 1,677.0000 | 1,714.0000 | 2.206 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 1,268.0000 | 1,174.0000 | (7.413) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 767.0000 | 696.0000 | (9.257) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 1,829.0000 | 1,871.0000 | 2.296 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 1,163.0000 | 1,175.0000 | 1.032 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 706.0000 | 637.0000 | (9.773) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 971.0000 | 981.0000 | 1.030 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 1,619.0000 | 1,654.0000 | 2.162 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 1,892.0000 | 1,936.0000 | 2.326 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 1,333.0000 | 1,237.0000 | (7.202) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 1,355.0000 | 1,375.0000 | 1.476 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 1,737.0000 | 1,776.0000 | 2.245 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 935.0000 | 948.0000 | 1.390 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 1,740.0000 | 1,643.0000 | (5.575) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 1,804.0000 | 1,710.0000 | (5.211) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.50 | Put | Currency Future | 1,398.0000 | 1,301.0000 | (6.938) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 746.0000 | 676.0000 | (9.383) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,084.0000 | 992.0000 | (8.487) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 1,677.0000 | 1,714.0000 | 2.206 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 1,315.0000 | 1,330.0000 | 1.141 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 922.0000 | 844.0000 | (8.460) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.50 | Call | Currency Future | 1,129.0000 | 1,139.0000 | 0.886 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 667.0000 | 600.0000 | (10.045) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.70 | Call | Currency Future | 1,453.0000 | 1,482.0000 | 1.996 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 629.0000 | 565.0000 | (10.175) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 1,798.0000 | 1,839.0000 | 2.280 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 1,374.0000 | 1,401.0000 | 1.965 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 1,400.0000 | 1,428.0000 | 2.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.00 | Call | Currency Future | 1,860.0000 | 1,903.0000 | 2.312 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 1,333.0000 | 1,237.0000 | (7.202) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 1,181.0000 | 1,193.0000 | 1.016 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 970.0000 | 890.0000 | (8.247) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 1,300.0000 | 1,205.0000 | (7.308) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,144.0000 | 1,053.0000 | (7.955) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 1,163.0000 | 1,175.0000 | 1.032 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 994.0000 | 913.0000 | (8.149) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 854.0000 | 778.0000 | (8.899) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 1,275.0000 | 1,291.0000 | 1.255 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 1,255.0000 | 1,270.0000 | 1.195 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.65 | Call | Currency Future | 1,480.0000 | 1,510.0000 | 2.027 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 1,033.0000 | 1,040.0000 | 0.678 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 1,400.0000 | 1,428.0000 | 2.000 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,175.0000 | 1,082.0000 | (7.915) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,024.0000 | 937.0000 | (8.496) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 1,603.0000 | 1,502.0000 | (6.301) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 1,431.0000 | 1,334.0000 | (6.778) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 1,199.0000 | 1,212.0000 | 1.084 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 1,619.0000 | 1,654.0000 | 2.162 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.65 | Put | Currency Future | 899.0000 | 822.0000 | (8.565) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 1,355.0000 | 1,375.0000 | 1.476 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 1,268.0000 | 1,174.0000 | (7.413) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.95 | Call | Currency Future | 990.0000 | 995.0000 | 0.505 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 970.0000 | 890.0000 | (8.247) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.05 | Put | Currency Future | 1,772.0000 | 1,678.0000 | (5.305) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 1,236.0000 | 1,251.0000 | 1.214 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.20 | Put | Currency Future | 1,205.0000 | 1,112.0000 | (7.718) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 994.0000 | 913.0000 | (8.149) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 1,507.0000 | 1,538.0000 | 2.057 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.85 | Put | Currency Future | 1,638.0000 | 1,537.0000 | (6.166) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 946.0000 | 867.0000 | (8.351) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.85 | Call | Currency Future | 1,019.0000 | 1,025.0000 | 0.589 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 1,426.0000 | 1,455.0000 | 2.034 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 788.0000 | 716.0000 | (9.137) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 876.0000 | 800.0000 | (8.676) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 1,465.0000 | 1,367.0000 | (6.689) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 1,374.0000 | 1,401.0000 | 1.965 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.95 | Put | Currency Future | 1,709.0000 | 1,607.0000 | (5.968) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 1,096.0000 | 1,105.0000 | 0.821 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 1,275.0000 | 1,291.0000 | 1.255 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,144.0000 | 1,053.0000 | (7.955) | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/09/14 | 16.05 | Call | Currency Future | 953.0000 | 966.0000 | 1.364 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/12/14 | | | Currency Future | 15.2410 | 15.3485 | 0.705 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | £ / R | 2009/12/14 | 14.85 | Call | Currency Future | 505.0000 | 586.0000 | 16.040 | 0 | 0 | 0 |
| 05/03/2009 | £ / R | 2009/12/14 | 14.85 | Put | Currency Future | 114.0000 | 88.0000 | (22.807) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | | | Currency Future | 13.1232 | 13.1760 | 0.402 | 13.2200 | 13.1400 | 5,884 |
| 05/03/2009 | € / R | 2009/03/16 | 10.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 14.55 | Call | Currency Future | 44.0000 | 18.0000 | (59.091) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.85 | Call | Currency Future | 76.0000 | 77.0000 | 1.316 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 16.15 | Call | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 9.40 | Call | Currency Future | 3,723.0000 | 3,776.0000 | 1.424 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.45 | Put | Currency Future | 2,339.0000 | 2,275.0000 | (2.736) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.10 | Put | Currency Future | 1,999.0000 | 1,928.0000 | (3.552) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.45 | Call | Currency Future | 146.0000 | 148.0000 | 1.370 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 10.85 | Call | Currency Future | 2,273.0000 | 2,326.0000 | 2.332 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 14.55 | Put | Currency Future | 1,470.0000 | 1,392.0000 | (5.306) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.85 | Put | Currency Future | 803.0000 | 751.0000 | (6.476) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 11.45 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 10.55 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 43.0000 | 16.0000 | (62.791) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.80 | Call | Currency Future | 8.0000 | 1.0000 | (87.500) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.70 | Call | Currency Future | 537.0000 | 530.0000 | (1.304) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.05 | Call | Currency Future | 3,073.0000 | 3,126.0000 | 1.725 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 114.0000 | 115.0000 | 0.877 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 18.10 | Put | Currency Future | 4,977.0000 | 4,924.0000 | (1.065) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.20 | Put | Currency Future | 1,131.0000 | 1,063.0000 | (6.012) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.90 | Put | Currency Future | 166.0000 | 111.0000 | (33.133) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 591.0000 | 539.0000 | (8.799) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,523.0000 | 2,576.0000 | 2.101 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.80 | Put | Currency Future | 2,685.0000 | 2,625.0000 | (2.235) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.45 | Put | Currency Future | 473.0000 | 422.0000 | (10.782) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.05 | Call | Currency Future | 2,073.0000 | 2,126.0000 | 2.557 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.90 | Call | Currency Future | 390.0000 | 387.0000 | (0.769) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.40 | Put | Currency Future | 1,324.0000 | 1,249.0000 | (5.665) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.20 | Call | Currency Future | 54.0000 | 39.0000 | (27.778) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.60 | Call | Currency Future | 114.0000 | 115.0000 | 0.877 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 1,674.0000 | 1,727.0000 | 3.166 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.80 | Call | Currency Future | 3,323.0000 | 3,376.0000 | 1.595 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.95 | Put | Currency Future | 1,854.0000 | 1,781.0000 | (3.937) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.00 | Call | Currency Future | 2,123.0000 | 2,176.0000 | 2.496 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.70 | Put | Currency Future | 114.0000 | 54.0000 | (52.632) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.05 | Put | Currency Future | 3,928.0000 | 3,874.0000 | (1.375) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.85 | Put | Currency Future | 803.0000 | 751.0000 | (6.476) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.30 | Call | Currency Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.35 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,227.0000 | 1,155.0000 | (5.868) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.30 | Put | Currency Future | 3,181.0000 | 3,124.0000 | (1.792) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 15.0000 | 2.0000 | (86.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.60 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.05 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 56.0000 | 43.0000 | (23.214) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 551.0000 | 499.0000 | (9.437) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.55 | Call | Currency Future | 2,573.0000 | 2,626.0000 | 2.060 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.25 | Call | Currency Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,242.0000 | 2,176.0000 | (2.944) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.00 | Put | Currency Future | 2,883.0000 | 2,824.0000 | (2.046) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 617.0000 | 611.0000 | (0.972) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.45 | Put | Currency Future | 2,339.0000 | 2,275.0000 | (2.736) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 124.0000 | 125.0000 | 0.806 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.35 | Call | Currency Future | 1,774.0000 | 1,826.0000 | 2.931 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.00 | Call | Currency Future | 6.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 93.0000 | 35.0000 | (62.366) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 13.0000 | 1.0000 | (92.308) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 51.0000 | 31.0000 | (39.216) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.25 | Put | Currency Future | 3,131.0000 | 3,074.0000 | (1.821) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.60 | Put | Currency Future | 3,479.0000 | 3,424.0000 | (1.581) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.60 | Put | Currency Future | 4,477.0000 | 4,424.0000 | (1.184) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.75 | Put | Currency Future | 125.0000 | 66.0000 | (47.200) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.45 | Put | Currency Future | 1,373.0000 | 1,296.0000 | (5.608) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.70 | Put | Currency Future | 673.0000 | 621.0000 | (7.727) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.35 | Call | Currency Future | 1,774.0000 | 1,826.0000 | 2.931 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.60 | Call | Currency Future | 3,523.0000 | 3,576.0000 | 1.504 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.45 | Call | Currency Future | 13.0000 | 1.0000 | (92.308) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.40 | Call | Currency Future | 2,723.0000 | 2,776.0000 | 1.946 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.45 | Call | Currency Future | 1,674.0000 | 1,727.0000 | 3.166 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.75 | Call | Currency Future | 498.0000 | 492.0000 | (1.205) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.70 | Call | Currency Future | 97.0000 | 97.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.35 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.10 | Put | Currency Future | 26.0000 | 5.0000 | (80.769) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.45 | Put | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,083.0000 | 1,017.0000 | (6.094) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 576.0000 | 570.0000 | (1.042) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 138.0000 | 79.0000 | (42.754) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,473.0000 | 2,526.0000 | 2.143 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.20 | Call | Currency Future | 1,924.0000 | 1,976.0000 | 2.703 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.65 | Call | Currency Future | 2,473.0000 | 2,526.0000 | 2.143 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 105.0000 | 106.0000 | 0.952 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.45 | Call | Currency Future | 46.0000 | 22.0000 | (52.174) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 59.0000 | 48.0000 | (18.644) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.35 | Call | Currency Future | 15.0000 | 2.0000 | (86.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 632.0000 | 580.0000 | (8.228) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.15 | Put | Currency Future | 1,083.0000 | 1,017.0000 | (6.094) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.85 | Call | Currency Future | 76.0000 | 77.0000 | 1.316 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.85 | Call | Currency Future | 3,273.0000 | 3,326.0000 | 1.619 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.15 | Call | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.20 | Call | Currency Future | 2,923.0000 | 2,976.0000 | 1.813 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 658.0000 | 654.0000 | (0.608) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.65 | Put | Currency Future | 4,527.0000 | 4,474.0000 | (1.171) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,035.0000 | 972.0000 | (6.087) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 3,032.0000 | 2,974.0000 | (1.913) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.00 | Call | Currency Future | 64.0000 | 59.0000 | (7.813) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.35 | Put | Currency Future | 4,227.0000 | 4,174.0000 | (1.254) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.20 | Put | Currency Future | 2,096.0000 | 2,027.0000 | (3.292) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 85.0000 | 28.0000 | (67.059) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.20 | Call | Currency Future | 222.0000 | 227.0000 | 2.252 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,023.0000 | 3,076.0000 | 1.753 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.15 | Call | Currency Future | 56.0000 | 43.0000 | (23.214) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.90 | Call | Currency Future | 70.0000 | 71.0000 | 1.429 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 461.0000 | 455.0000 | (1.302) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.35 | Put | Currency Future | 2,242.0000 | 2,176.0000 | (2.944) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.50 | Put | Currency Future | 2,389.0000 | 2,325.0000 | (2.679) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.15 | Put | Currency Future | 3,032.0000 | 2,974.0000 | (1.913) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 15.20 | Call | Currency Future | 19.0000 | 3.0000 | (84.211) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 1,004.0000 | 1,031.0000 | 2.689 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.20 | Put | Currency Future | 299.0000 | 251.0000 | (16.054) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.90 | Put | Currency Future | 847.0000 | 795.0000 | (6.139) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.90 | Call | Currency Future | 30.0000 | 8.0000 | (73.333) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,519.0000 | 1,440.0000 | (5.201) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.95 | Put | Currency Future | 3,828.0000 | 3,774.0000 | (1.411) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.30 | Call | Currency Future | 2,823.0000 | 2,876.0000 | 1.877 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.65 | Call | Currency Future | 576.0000 | 570.0000 | (1.042) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,734.0000 | 2,675.0000 | (2.158) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.85 | Put | Currency Future | 151.0000 | 94.0000 | (37.748) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.60 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.10 | Call | Currency Future | 1,049.0000 | 1,081.0000 | 3.051 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.50 | Call | Currency Future | 12.0000 | 1.0000 | (91.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.75 | Put | Currency Future | 2,635.0000 | 2,575.0000 | (2.277) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.10 | Put | Currency Future | 1,035.0000 | 972.0000 | (6.087) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 786.0000 | 788.0000 | 0.254 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.65 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 425.0000 | 420.0000 | (1.176) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.70 | Call | Currency Future | 1,428.0000 | 1,478.0000 | 3.501 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.55 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.30 | Put | Currency Future | 365.0000 | 315.0000 | (13.699) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.65 | Put | Currency Future | 3,529.0000 | 3,474.0000 | (1.559) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.80 | Call | Currency Future | 461.0000 | 455.0000 | (1.302) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.50 | Call | Currency Future | 1,625.0000 | 1,677.0000 | 3.200 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.90 | Put | Currency Future | 1,807.0000 | 1,732.0000 | (4.151) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.70 | Call | Currency Future | 41.0000 | 13.0000 | (68.293) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.55 | Put | Currency Future | 3,429.0000 | 3,374.0000 | (1.604) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.30 | Call | Currency Future | 188.0000 | 191.0000 | 1.596 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.05 | Put | Currency Future | 1,950.0000 | 1,879.0000 | (3.641) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.80 | Put | Currency Future | 138.0000 | 79.0000 | (42.754) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.70 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 12.50 | Put | Currency Future | 77.0000 | 22.0000 | (71.429) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.60 | Call | Currency Future | 43.0000 | 16.0000 | (62.791) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.75 | Call | Currency Future | 8.0000 | 1.0000 | (87.500) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.50 | Call | Currency Future | 2,623.0000 | 2,676.0000 | 2.021 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.25 | Put | Currency Future | 1,179.0000 | 1,109.0000 | (5.937) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.60 | Call | Currency Future | 1,526.0000 | 1,577.0000 | 3.342 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.50 | Call | Currency Future | 700.0000 | 698.0000 | (0.286) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.95 | Call | Currency Future | 28.0000 | 7.0000 | (75.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.30 | Call | Currency Future | 1,824.0000 | 1,876.0000 | 2.851 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.05 | Call | Currency Future | 24.0000 | 5.0000 | (79.167) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 103.0000 | 44.0000 | (57.282) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.50 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.20 | Put | Currency Future | 37.0000 | 6.0000 | (83.784) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 63.0000 | 12.0000 | (80.952) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.65 | Call | Currency Future | 105.0000 | 106.0000 | 0.952 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.40 | Call | Currency Future | 48.0000 | 25.0000 | (47.917) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,331.0000 | 1,378.0000 | 3.531 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.85 | Call | Currency Future | 425.0000 | 420.0000 | (1.176) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.40 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.25 | Call | Currency Future | 52.0000 | 35.0000 | (32.692) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,477.0000 | 1,528.0000 | 3.453 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.85 | Put | Currency Future | 151.0000 | 94.0000 | (37.748) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.15 | Call | Currency Future | 2,973.0000 | 3,026.0000 | 1.783 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.75 | Put | Currency Future | 4,627.0000 | 4,574.0000 | (1.145) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.65 | Put | Currency Future | 103.0000 | 44.0000 | (57.282) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.40 | Call | Currency Future | 159.0000 | 161.0000 | 1.258 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.10 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.30 | Call | Currency Future | 874.0000 | 884.0000 | 1.144 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.20 | Call | Currency Future | 960.0000 | 982.0000 | 2.292 | 0 | 0 | 200 |
| 05/03/2009 | € / R 2009/03/16 | 14.60 | Put | Currency Future | 1,519.0000 | 1,440.0000 | (5.201) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.95 | Call | Currency Future | 2,173.0000 | 2,226.0000 | 2.439 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.70 | Call | Currency Future | 3,423.0000 | 3,476.0000 | 1.548 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 17.10 | Put | Currency Future | 3,978.0000 | 3,924.0000 | (1.357) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.95 | Put | Currency Future | 14.0000 | 3.0000 | (78.571) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.00 | Put | Currency Future | 941.0000 | 883.0000 | (6.164) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.60 | Call | Currency Future | 2,523.0000 | 2,576.0000 | 2.101 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.95 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.30 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,223.0000 | 2,276.0000 | 2.384 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.60 | Put | Currency Future | 591.0000 | 539.0000 | (8.799) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,095.0000 | 1,130.0000 | 3.196 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.30 | Put | Currency Future | 4,177.0000 | 4,124.0000 | (1.269) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.50 | Call | Currency Future | 45.0000 | 20.0000 | (55.556) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.65 | Call | Currency Future | 10.0000 | 1.0000 | (90.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.05 | Put | Currency Future | 21.0000 | 4.0000 | (80.952) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.40 | Call | Currency Future | 14.0000 | 2.0000 | (85.714) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.50 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.50 | Put | Currency Future | 1,422.0000 | 1,344.0000 | (5.485) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.85 | Put | Currency Future | 1,759.0000 | 1,683.0000 | (4.321) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.40 | Put | Currency Future | 2,291.0000 | 2,226.0000 | (2.837) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.70 | Call | Currency Future | 9.0000 | 1.0000 | (88.889) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.90 | Call | Currency Future | 2,223.0000 | 2,276.0000 | 2.384 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.05 | Put | Currency Future | 988.0000 | 927.0000 | (6.174) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.00 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.70 | Put | Currency Future | 2,586.0000 | 2,525.0000 | (2.359) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.80 | Call | Currency Future | 1,331.0000 | 1,378.0000 | 3.531 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.65 | Put | Currency Future | 2,536.0000 | 2,475.0000 | (2.405) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.95 | Call | Currency Future | 1,188.0000 | 1,229.0000 | 3.451 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.05 | Call | Currency Future | 61.0000 | 53.0000 | (13.115) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.10 | Call | Currency Future | 3,023.0000 | 3,076.0000 | 1.753 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.25 | Call | Currency Future | 2,873.0000 | 2,926.0000 | 1.845 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.65 | Put | Currency Future | 632.0000 | 580.0000 | (8.228) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.80 | Put | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.70 | Call | Currency Future | 2,423.0000 | 2,476.0000 | 2.187 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 16.10 | Put | Currency Future | 2,982.0000 | 2,924.0000 | (1.945) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.55 | Call | Currency Future | 124.0000 | 125.0000 | 0.806 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.40 | Call | Currency Future | 1,724.0000 | 1,777.0000 | 3.074 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.10 | Call | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.55 | Put | Currency Future | 551.0000 | 499.0000 | (9.437) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.75 | Put | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.70 | Put | Currency Future | 1,617.0000 | 1,537.0000 | (4.947) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.10 | Call | Currency Future | 59.0000 | 48.0000 | (18.644) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.30 | Put | Currency Future | 51.0000 | 8.0000 | (84.314) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 9.90 | Call | Currency Future | 3,223.0000 | 3,276.0000 | 1.644 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.30 | Call | Currency Future | 16.0000 | 2.0000 | (87.500) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,728.0000 | 3,674.0000 | (1.448) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.55 | Call | Currency Future | 1,575.0000 | 1,627.0000 | 3.302 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.30 | Put | Currency Future | 2,193.0000 | 2,126.0000 | (3.055) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.85 | Call | Currency Future | 32.0000 | 9.0000 | (71.875) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.55 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.45 | Put | Currency Future | 3,330.0000 | 3,274.0000 | (1.682) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.50 | Put | Currency Future | 3,380.0000 | 3,324.0000 | (1.657) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.85 | Put | Currency Future | 3,728.0000 | 3,674.0000 | (1.448) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 31.0000 | 5.0000 | (83.871) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.45 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.00 | Put | Currency Future | 3,878.0000 | 3,824.0000 | (1.392) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.85 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.75 | Call | Currency Future | 1,379.0000 | 1,428.0000 | 3.553 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.05 | Put | Currency Future | 2,933.0000 | 2,874.0000 | (2.012) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,282.0000 | 1,329.0000 | 3.666 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.40 | Put | Currency Future | 63.0000 | 12.0000 | (80.952) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.40 | Put | Currency Future | 436.0000 | 385.0000 | (11.697) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.10 | Call | Currency Future | 1,049.0000 | 1,081.0000 | 3.051 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 14.80 | Call | Currency Future | 35.0000 | 10.0000 | (71.429) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.00 | Put | Currency Future | 18.0000 | 4.0000 | (77.778) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.40 | Call | Currency Future | 786.0000 | 788.0000 | 0.254 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.80 | Put | Currency Future | 1,712.0000 | 1,634.0000 | (4.556) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 17.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.40 | Put | Currency Future | 3,280.0000 | 3,224.0000 | (1.707) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.60 | Put | Currency Future | 93.0000 | 35.0000 | (62.366) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.45 | Call | Currency Future | 743.0000 | 743.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.60 | Call | Currency Future | 617.0000 | 611.0000 | (0.972) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.40 | Call | Currency Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.45 | Put | Currency Future | 69.0000 | 17.0000 | (75.362) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.05 | Put | Currency Future | 21.0000 | 4.0000 | (80.952) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 830.0000 | 835.0000 | 0.602 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.80 | Call | Currency Future | 2,323.0000 | 2,376.0000 | 2.282 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.85 | Put | Currency Future | 2,734.0000 | 2,675.0000 | (2.158) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.25 | Put | Currency Future | 2,144.0000 | 2,077.0000 | (3.125) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.55 | Put | Currency Future | 85.0000 | 28.0000 | (67.059) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.90 | Call | Currency Future | 7.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.30 | Put | Currency Future | 51.0000 | 8.0000 | (84.314) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.25 | Call | Currency Future | 17.0000 | 3.0000 | (82.353) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.55 | Call | Currency Future | 658.0000 | 654.0000 | (0.608) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.90 | Put | Currency Future | 2,784.0000 | 2,724.0000 | (2.155) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.95 | Call | Currency Future | 356.0000 | 355.0000 | (0.281) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.30 | Call | Currency Future | 874.0000 | 884.0000 | 1.144 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.20 | Call | Currency Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.70 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.35 | Call | Currency Future | 830.0000 | 835.0000 | 0.602 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.20 | Put | Currency Future | 3,082.0000 | 3,024.0000 | (1.882) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.70 | Put | Currency Future | 3,579.0000 | 3,524.0000 | (1.537) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.05 | Call | Currency Future | 292.0000 | 298.0000 | 2.055 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 57.0000 | 9.0000 | (84.211) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.30 | Put | Currency Future | 1,227.0000 | 1,155.0000 | (5.868) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.80 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 11.10 | Call | Currency Future | 2,023.0000 | 2,076.0000 | 2.620 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.15 | Put | Currency Future | 31.0000 | 5.0000 | (83.871) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.85 | Put | Currency Future | 9.0000 | 3.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.00 | Call | Currency Future | 3,123.0000 | 3,176.0000 | 1.697 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.35 | Put | Currency Future | 57.0000 | 9.0000 | (84.211) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.30 | Call | Currency Future | 51.0000 | 31.0000 | (39.216) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.05 | Put | Currency Future | 219.0000 | 172.0000 | (21.461) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.15 | Call | Currency Future | 1,004.0000 | 1,031.0000 | 2.689 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.80 | Put | Currency Future | 3,678.0000 | 3,624.0000 | (1.468) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.85 | Call | Currency Future | 1,282.0000 | 1,329.0000 | 3.666 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.35 | Call | Currency Future | 2,773.0000 | 2,826.0000 | 1.911 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.85 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.65 | Call | Currency Future | 1,477.0000 | 1,528.0000 | 3.453 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.60 | Call | Currency Future | 10.0000 | 1.0000 | (90.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.65 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.15 | Call | Currency Future | 1,974.0000 | 2,026.0000 | 2.634 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.00 | Call | Currency Future | 323.0000 | 326.0000 | 0.929 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.05 | Call | Currency Future | 1,095.0000 | 1,130.0000 | 3.196 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.00 | Call | Currency Future | 26.0000 | 6.0000 | (76.923) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 13.00 | Put | Currency Future | 200.0000 | 150.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.65 | Put | Currency Future | 1,568.0000 | 1,488.0000 | (5.102) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 14.65 | Call | Currency Future | 42.0000 | 14.0000 | (66.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.45 | Call | Currency Future | 2,673.0000 | 2,726.0000 | 1.983 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.00 | Put | Currency Future | 1,902.0000 | 1,830.0000 | (3.785) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.00 | Call | Currency Future | 1,141.0000 | 1,180.0000 | 3.418 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.25 | Call | Currency Future | 1,874.0000 | 1,926.0000 | 2.775 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.95 | Put | Currency Future | 182.0000 | 129.0000 | (29.121) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.05 | Call | Currency Future | 6.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.10 | Put | Currency Future | 26.0000 | 5.0000 | (80.769) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 11.25 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.60 | Put | Currency Future | 2,487.0000 | 2,425.0000 | (2.493) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 15.10 | Call | Currency Future | 22.0000 | 4.0000 | (81.818) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 16.75 | Call | Currency Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 12.25 | Put | Currency Future | 44.0000 | 7.0000 | (84.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R | 2009/03/16 | 11.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.05 | Put | Currency Future | 219.0000 | 172.0000 | (21.461) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 14.35 | Call | Currency Future | 49.0000 | 28.0000 | (42.857) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 11.90 | Call | Currency Future | 1,235.0000 | 1,279.0000 | 3.563 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 14.35 | Put | Currency Future | 1,276.0000 | 1,202.0000 | (5.799) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.15 | Call | Currency Future | 20.0000 | 4.0000 | (80.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 11.90 | Put | Currency Future | 12.0000 | 3.0000 | (75.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.15 | Put | Currency Future | 2,047.0000 | 1,978.0000 | (3.371) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 16.75 | Put | Currency Future | 3,629.0000 | 3,574.0000 | (1.516) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 12.25 | Call | Currency Future | 917.0000 | 933.0000 | 1.745 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.95 | Put | Currency Future | 2,833.0000 | 2,774.0000 | (2.083) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.50 | Call | Currency Future | 135.0000 | 136.0000 | 0.741 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.95 | Call | Currency Future | 7.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.80 | Call | Currency Future | 82.0000 | 83.0000 | 1.220 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 10.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.80 | Put | Currency Future | 759.0000 | 707.0000 | (6.851) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.10 | Put | Currency Future | 239.0000 | 196.0000 | (17.992) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.05 | Call | Currency Future | 292.0000 | 298.0000 | 2.055 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.10 | Call | Currency Future | 263.0000 | 272.0000 | 3.422 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.75 | Put | Currency Future | 716.0000 | 664.0000 | (7.263) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 9.50 | Call | Currency Future | 3,623.0000 | 3,676.0000 | 1.463 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.35 | Call | Currency Future | 173.0000 | 175.0000 | 1.156 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.35 | Put | Currency Future | 400.0000 | 349.0000 | (12.750) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.50 | Put | Currency Future | 511.0000 | 460.0000 | (9.980) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 9.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.30 | Call | Currency Future | 188.0000 | 191.0000 | 1.596 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.30 | Put | Currency Future | 365.0000 | 315.0000 | (13.699) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.90 | Call | Currency Future | 7.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 11.90 | Put | Currency Future | 12.0000 | 3.0000 | (75.000) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 10.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 11.90 | Call | Currency Future | 1,235.0000 | 1,279.0000 | 3.563 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 15.90 | Put | Currency Future | 2,784.0000 | 2,724.0000 | (2.155) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.75 | Call | Currency Future | 89.0000 | 90.0000 | 1.124 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 10.30 | Call | Currency Future | 2,823.0000 | 2,876.0000 | 1.877 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.25 | Call | Currency Future | 205.0000 | 208.0000 | 1.463 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/03/16 | 13.25 | Put | Currency Future | 331.0000 | 282.0000 | (14.804) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/03/16 | 9.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/03/16 | 10.40 | Call | Currency Future | 2,723.0000 | 2,776.0000 | 1.946 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | | | Currency Future | 13.3612 | 13.4215 | 0.451 | 0.0000 | 0.0000 | 4,231 |
| 05/03/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 1,139.0000 | 1,188.0000 | 4.302 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 846.0000 | 883.0000 | 4.374 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 281.0000 | 270.0000 | (3.915) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 186.0000 | 201.0000 | 8.065 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.95 | Put | Currency Future | 167.0000 | 161.0000 | (3.593) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 535.0000 | 511.0000 | (4.486) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,125.0000 | 2,079.0000 | (2.165) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 328.0000 | 316.0000 | (3.659) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 707.0000 | 739.0000 | 4.526 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.05 | Put | Currency Future | 535.0000 | 511.0000 | (4.486) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 419.0000 | 404.0000 | (3.580) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.70 | Put | Currency Future | 381.0000 | 367.0000 | (3.675) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 910.0000 | 878.0000 | (3.516) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 257.0000 | 275.0000 | 7.004 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 980.0000 | 1,025.0000 | 4.592 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 189.0000 | 182.0000 | (3.704) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,796.0000 | 1,754.0000 | (2.339) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,242.0000 | 1,292.0000 | 4.026 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.40 | Call | Currency Future | 171.0000 | 185.0000 | 8.187 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.95 | Call | Currency Future | 1,578.0000 | 1,632.0000 | 3.422 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 622.0000 | 650.0000 | 4.502 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 745.0000 | 717.0000 | (3.758) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.05 | Call | Currency Future | 846.0000 | 883.0000 | 4.374 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 147.0000 | 142.0000 | (3.401) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.40 | Call | Currency Future | 707.0000 | 739.0000 | 4.526 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 950.0000 | 995.0000 | 4.737 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.55 | Put | Currency Future | 843.0000 | 812.0000 | (3.677) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.75 | Put | Currency Future | 980.0000 | 946.0000 | (3.469) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 278.0000 | 297.0000 | 6.835 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 1,658.0000 | 1,713.0000 | 3.317 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 434.0000 | 460.0000 | 5.991 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/06/12 | 14.50 | Call | Currency Future | 349.0000 | 371.0000 | 6.304 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 439.0000 | 423.0000 | (3.645) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 1,500.0000 | 1,553.0000 | 3.533 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 1,273.0000 | 1,238.0000 | (2.749) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,011.0000 | 981.0000 | (2.967) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.65 | Put | Currency Future | 113.0000 | 109.0000 | (3.540) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 459.0000 | 443.0000 | (3.486) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,204.0000 | 1,171.0000 | (2.741) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 212.0000 | 204.0000 | (3.774) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 466.0000 | 493.0000 | 5.794 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.70 | Put | Currency Future | 1,639.0000 | 1,599.0000 | (2.441) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,716.0000 | 1,676.0000 | (2.331) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,424.0000 | 1,476.0000 | 3.652 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 572.0000 | 603.0000 | 5.420 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.70 | Call | Currency Future | 300.0000 | 320.0000 | 6.667 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.40 | Put | Currency Future | 2,210.0000 | 2,164.0000 | (2.081) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.65 | Call | Currency Future | 1,824.0000 | 1,880.0000 | 3.070 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.50 | Put | Currency Future | 1,487.0000 | 1,450.0000 | (2.488) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.50 | Call | Currency Future | 158.0000 | 170.0000 | 7.595 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.85 | Put | Currency Future | 147.0000 | 142.0000 | (3.401) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.80 | Call | Currency Future | 980.0000 | 1,025.0000 | 4.592 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 745.0000 | 778.0000 | 4.430 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.65 | Call | Currency Future | 312.0000 | 332.0000 | 6.410 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.60 | Put | Currency Future | 2,384.0000 | 2,335.0000 | (2.055) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.85 | Call | Currency Future | 1,658.0000 | 1,713.0000 | 3.317 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.65 | Put | Currency Future | 1,600.0000 | 1,561.0000 | (2.438) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.75 | Put | Currency Future | 399.0000 | 385.0000 | (3.509) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.60 | Call | Currency Future | 145.0000 | 157.0000 | 8.276 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.75 | Put | Currency Future | 129.0000 | 124.0000 | (3.876) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.80 | Put | Currency Future | 419.0000 | 404.0000 | (3.580) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.75 | Call | Currency Future | 1,011.0000 | 1,057.0000 | 4.550 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.50 | Put | Currency Future | 2,296.0000 | 2,249.0000 | (2.047) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.90 | Put | Currency Future | 459.0000 | 443.0000 | (3.486) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.40 | Put | Currency Future | 745.0000 | 717.0000 | (3.758) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.35 | Call | Currency Future | 389.0000 | 414.0000 | 6.427 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.90 | Call | Currency Future | 257.0000 | 275.0000 | 7.004 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/06/12 | 13.00 | Put | Currency Future | 507.0000 | 485.0000 | (4.339) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.20 | Put | Currency Future | 1,273.0000 | 1,238.0000 | (2.749) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.30 | Put | Currency Future | 684.0000 | 657.0000 | (3.947) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.00 | Call | Currency Future | 868.0000 | 906.0000 | 4.378 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.75 | Call | Currency Future | 591.0000 | 618.0000 | 4.569 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 638.0000 | 667.0000 | 4.545 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 252.0000 | 242.0000 | (3.968) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 876.0000 | 845.0000 | (3.539) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.20 | Call | Currency Future | 434.0000 | 460.0000 | 5.991 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,462.0000 | 1,514.0000 | 3.557 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 654.0000 | 684.0000 | 4.587 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 345.0000 | 333.0000 | (3.478) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.85 | Put | Currency Future | 1,042.0000 | 1,012.0000 | (2.879) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,106.0000 | 1,154.0000 | 4.340 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.10 | Call | Currency Future | 466.0000 | 493.0000 | 5.794 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,171.0000 | 1,139.0000 | (2.733) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 200.0000 | 193.0000 | (3.500) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 920.0000 | 965.0000 | 4.891 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.85 | Call | Currency Future | 553.0000 | 583.0000 | 5.425 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 482.0000 | 510.0000 | 5.809 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.45 | Call | Currency Future | 689.0000 | 720.0000 | 4.499 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 564.0000 | 538.0000 | (4.610) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.70 | Call | Currency Future | 1,042.0000 | 1,089.0000 | 4.511 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.45 | Put | Currency Future | 777.0000 | 748.0000 | (3.732) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 450.0000 | 476.0000 | 5.778 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 825.0000 | 860.0000 | 4.242 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,238.0000 | 1,205.0000 | (2.666) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.00 | Put | Currency Future | 178.0000 | 171.0000 | (3.933) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.10 | Put | Currency Future | 1,204.0000 | 1,171.0000 | (2.741) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.70 | Put | Currency Future | 121.0000 | 116.0000 | (4.132) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.80 | Put | Currency Future | 1,011.0000 | 981.0000 | (2.967) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,343.0000 | 1,307.0000 | (2.681) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.70 | Call | Currency Future | 1,782.0000 | 1,838.0000 | 3.143 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.35 | Put | Currency Future | 1,378.0000 | 1,342.0000 | (2.612) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.20 | Put | Currency Future | 2,041.0000 | 1,996.0000 | (2.205) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.75 | Call | Currency Future | 1,740.0000 | 1,796.0000 | 3.218 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/06/12 | 13.65 | Call | Currency Future | 622.0000 | 650.0000 | 4.502 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.30 | Put | Currency Future | 252.0000 | 242.0000 | (3.968) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.90 | Call | Currency Future | 920.0000 | 965.0000 | 4.891 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.80 | Call | Currency Future | 1,699.0000 | 1,754.0000 | 3.237 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.65 | Put | Currency Future | 910.0000 | 878.0000 | (3.516) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,313.0000 | 1,364.0000 | 3.884 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 404.0000 | 429.0000 | 6.188 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.80 | Put | Currency Future | 138.0000 | 133.0000 | (3.623) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.20 | Call | Currency Future | 202.0000 | 218.0000 | 7.921 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.10 | Put | Currency Future | 1,958.0000 | 1,914.0000 | (2.247) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.90 | Put | Currency Future | 157.0000 | 151.0000 | (3.822) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.30 | Call | Currency Future | 404.0000 | 429.0000 | 6.188 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,414.0000 | 1,378.0000 | (2.546) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.40 | Call | Currency Future | 1,242.0000 | 1,292.0000 | 4.026 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.40 | Put | Currency Future | 1,414.0000 | 1,378.0000 | (2.546) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 375.0000 | 399.0000 | 6.400 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.40 | Put | Currency Future | 281.0000 | 270.0000 | (3.915) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.55 | Call | Currency Future | 336.0000 | 358.0000 | 6.548 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.30 | Put | Currency Future | 1,343.0000 | 1,307.0000 | (2.681) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.00 | Call | Currency Future | 1,539.0000 | 1,592.0000 | 3.444 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.80 | Call | Currency Future | 572.0000 | 603.0000 | 5.420 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.55 | Put | Currency Future | 1,525.0000 | 1,486.0000 | (2.557) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.30 | Call | Currency Future | 186.0000 | 201.0000 | 8.065 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 324.0000 | 345.0000 | 6.481 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 11.90 | Call | Currency Future | 1,618.0000 | 1,672.0000 | 3.337 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.90 | Put | Currency Future | 1,796.0000 | 1,754.0000 | (2.339) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.70 | Call | Currency Future | 606.0000 | 634.0000 | 4.620 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,562.0000 | 1,524.0000 | (2.433) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.75 | Call | Currency Future | 289.0000 | 308.0000 | 6.574 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.30 | Put | Currency Future | 2,125.0000 | 2,079.0000 | (2.165) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.80 | Put | Currency Future | 1,716.0000 | 1,676.0000 | (2.331) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 945.0000 | 912.0000 | (3.492) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.45 | Put | Currency Future | 1,451.0000 | 1,414.0000 | (2.550) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.10 | Call | Currency Future | 219.0000 | 235.0000 | 7.306 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.25 | Put | Currency Future | 1,307.0000 | 1,273.0000 | (2.601) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.00 | Put | Currency Future | 1,876.0000 | 1,833.0000 | (2.292) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/06/12 | 14.60 | Call | Currency Future | 324.0000 | 345.0000 | 6.481 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.00 | Call | Currency Future | 237.0000 | 255.0000 | 7.595 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 593.0000 | 567.0000 | (4.384) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.15 | Call | Currency Future | 1,424.0000 | 1,476.0000 | 3.652 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.40 | Call | Currency Future | 375.0000 | 399.0000 | 6.400 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.80 | Call | Currency Future | 278.0000 | 297.0000 | 6.835 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 804.0000 | 838.0000 | 4.229 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.50 | Put | Currency Future | 312.0000 | 300.0000 | (3.846) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 535.0000 | 564.0000 | 5.421 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.25 | Call | Currency Future | 1,349.0000 | 1,401.0000 | 3.855 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,073.0000 | 1,043.0000 | (2.796) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.10 | Call | Currency Future | 825.0000 | 860.0000 | 4.242 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.60 | Put | Currency Future | 1,562.0000 | 1,524.0000 | (2.433) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.25 | Call | Currency Future | 419.0000 | 444.0000 | 5.967 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.85 | Put | Currency Future | 439.0000 | 423.0000 | (3.645) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.20 | Put | Currency Future | 623.0000 | 596.0000 | (4.334) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.45 | Call | Currency Future | 362.0000 | 385.0000 | 6.354 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.50 | Call | Currency Future | 1,173.0000 | 1,222.0000 | 4.177 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 1,074.0000 | 1,121.0000 | 4.376 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.20 | Call | Currency Future | 784.0000 | 817.0000 | 4.209 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.25 | Put | Currency Future | 238.0000 | 229.0000 | (3.782) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 363.0000 | 350.0000 | (3.581) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.15 | Call | Currency Future | 804.0000 | 838.0000 | 4.229 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.85 | Call | Currency Future | 950.0000 | 995.0000 | 4.737 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.95 | Put | Currency Future | 1,836.0000 | 1,793.0000 | (2.342) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.60 | Call | Currency Future | 1,106.0000 | 1,154.0000 | 4.340 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.15 | Put | Currency Future | 593.0000 | 567.0000 | (4.384) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.65 | Call | Currency Future | 1,074.0000 | 1,121.0000 | 4.376 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.60 | Put | Currency Future | 345.0000 | 333.0000 | (3.478) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.05 | Call | Currency Future | 228.0000 | 245.0000 | 7.456 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.55 | Put | Currency Future | 328.0000 | 316.0000 | (3.659) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 15.05 | Put | Currency Future | 1,917.0000 | 1,873.0000 | (2.295) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.55 | Call | Currency Future | 1,139.0000 | 1,188.0000 | 4.302 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.65 | Put | Currency Future | 363.0000 | 350.0000 | (3.581) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.30 | Call | Currency Future | 1,313.0000 | 1,364.0000 | 3.884 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.15 | Call | Currency Future | 450.0000 | 476.0000 | 5.778 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 266.0000 | 256.0000 | (3.759) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.15 | Put | Currency Future | 1,238.0000 | 1,205.0000 | (2.666) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.35 | Put | Currency Future | 266.0000 | 256.0000 | (3.759) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.25 | Call | Currency Future | 765.0000 | 797.0000 | 4.183 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.20 | Call | Currency Future | 1,386.0000 | 1,438.0000 | 3.752 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.10 | Put | Currency Future | 564.0000 | 538.0000 | (4.610) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.75 | Put | Currency Future | 1,677.0000 | 1,637.0000 | (2.385) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.20 | Put | Currency Future | 225.0000 | 217.0000 | (3.556) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.85 | Put | Currency Future | 1,756.0000 | 1,714.0000 | (2.392) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.05 | Put | Currency Future | 1,171.0000 | 1,139.0000 | (2.733) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.25 | Put | Currency Future | 654.0000 | 626.0000 | (4.281) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.10 | Put | Currency Future | 200.0000 | 193.0000 | (3.500) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.95 | Call | Currency Future | 247.0000 | 265.0000 | 7.287 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.85 | Call | Currency Future | 267.0000 | 286.0000 | 7.116 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.95 | Put | Currency Future | 1,105.0000 | 1,074.0000 | (2.805) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.10 | Call | Currency Future | 1,462.0000 | 1,514.0000 | 3.557 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.95 | Call | Currency Future | 517.0000 | 546.0000 | 5.609 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.15 | Put | Currency Future | 212.0000 | 204.0000 | (3.774) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.05 | Call | Currency Future | 482.0000 | 510.0000 | 5.809 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.45 | Put | Currency Future | 296.0000 | 285.0000 | (3.716) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.35 | Call | Currency Future | 1,277.0000 | 1,328.0000 | 3.994 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.90 | Call | Currency Future | 535.0000 | 564.0000 | 5.421 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.00 | Call | Currency Future | 499.0000 | 528.0000 | 5.812 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.45 | Call | Currency Future | 1,207.0000 | 1,257.0000 | 4.143 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 14.00 | Put | Currency Future | 1,138.0000 | 1,106.0000 | (2.812) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.70 | Put | Currency Future | 945.0000 | 912.0000 | (3.492) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.05 | Put | Currency Future | 189.0000 | 182.0000 | (3.704) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.90 | Put | Currency Future | 1,073.0000 | 1,043.0000 | (2.796) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.05 | Call | Currency Future | 1,500.0000 | 1,553.0000 | 3.533 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.35 | Call | Currency Future | 1,277.0000 | 1,328.0000 | 3.994 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.30 | Call | Currency Future | 745.0000 | 778.0000 | 4.430 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.60 | Call | Currency Future | 638.0000 | 667.0000 | 4.545 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.95 | Call | Currency Future | 891.0000 | 935.0000 | 4.938 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.60 | Put | Currency Future | 876.0000 | 845.0000 | (3.539) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 12.95 | Put | Currency Future | 480.0000 | 464.0000 | (3.333) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/06/12 | 13.55 | Call | Currency Future | 654.0000 | 684.0000 | 4.587 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R | 2009/06/12 | 13.30 | Put | Currency Future | 684.0000 | 657.0000 | (3.947) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.55 | Put | Currency Future | 843.0000 | 812.0000 | (3.677) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.70 | Call | Currency Future | 606.0000 | 634.0000 | 4.620 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.50 | Put | Currency Future | 810.0000 | 780.0000 | (3.704) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.35 | Put | Currency Future | 714.0000 | 687.0000 | (3.782) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.50 | Call | Currency Future | 671.0000 | 701.0000 | 4.471 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/06/12 | 13.35 | Call | Currency Future | 725.0000 | 758.0000 | 4.552 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | | | Currency Future | 13.5578 | 13.6214 | 0.469 | 0.0000 | 0.0000 | 72 |
| 05/03/2009 | € / R | 2009/09/14 | 13.90 | Call | Currency Future | 907.0000 | 937.0000 | 3.308 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 1,026.0000 | 1,061.0000 | 3.411 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.60 | Call | Currency Future | 658.0000 | 686.0000 | 4.255 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.55 | Put | Currency Future | 1,019.0000 | 990.0000 | (2.846) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,632.0000 | 1,598.0000 | (2.083) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.15 | Put | Currency Future | 1,406.0000 | 1,375.0000 | (2.205) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,700.0000 | 1,665.0000 | (2.059) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.05 | Put | Currency Future | 1,344.0000 | 1,314.0000 | (2.232) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.50 | Call | Currency Future | 690.0000 | 720.0000 | 4.348 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.10 | Call | Currency Future | 1,208.0000 | 1,251.0000 | 3.560 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.40 | Call | Currency Future | 724.0000 | 754.0000 | 4.144 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.10 | Put | Currency Future | 750.0000 | 730.0000 | (2.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.90 | Put | Currency Future | 1,249.0000 | 1,216.0000 | (2.642) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,874.0000 | 1,837.0000 | (1.974) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,501.0000 | 1,469.0000 | (2.132) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.05 | Call | Currency Future | 852.0000 | 885.0000 | 3.873 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.65 | Put | Currency Future | 1,082.0000 | 1,052.0000 | (2.773) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.00 | Put | Currency Future | 705.0000 | 685.0000 | (2.837) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.85 | Call | Currency Future | 582.0000 | 609.0000 | 4.639 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,566.0000 | 1,533.0000 | (2.107) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,469.0000 | 1,437.0000 | (2.178) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.25 | Put | Currency Future | 835.0000 | 806.0000 | (3.473) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.20 | Call | Currency Future | 1,162.0000 | 1,197.0000 | 3.012 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.10 | Call | Currency Future | 832.0000 | 866.0000 | 4.087 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 14.15 | Call | Currency Future | 813.0000 | 846.0000 | 4.059 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.20 | Put | Currency Future | 804.0000 | 776.0000 | (3.483) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/09/14 | 13.80 | Call | Currency Future | 939.0000 | 971.0000 | 3.408 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/09/14 | 14.25 | Call | Currency Future | 776.0000 | 808.0000 | 4.124 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.75 | Call | Currency Future | 956.0000 | 988.0000 | 3.347 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 1,064.0000 | 1,100.0000 | 3.383 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,181.0000 | 1,149.0000 | (2.710) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 1,263.0000 | 1,307.0000 | 3.484 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.45 | Put | Currency Future | 957.0000 | 929.0000 | (2.926) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 1,143.0000 | 1,177.0000 | 2.975 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,375.0000 | 1,344.0000 | (2.255) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 1,148.0000 | 1,116.0000 | (2.787) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 1,181.0000 | 1,224.0000 | 3.641 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 759.0000 | 790.0000 | 4.084 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 1,235.0000 | 1,279.0000 | 3.563 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 727.0000 | 707.0000 | (2.751) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 990.0000 | 1,024.0000 | 3.434 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 773.0000 | 752.0000 | (2.717) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 907.0000 | 937.0000 | 3.308 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 1,249.0000 | 1,216.0000 | (2.642) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 923.0000 | 954.0000 | 3.359 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 871.0000 | 906.0000 | 4.018 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 1,215.0000 | 1,182.0000 | (2.716) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 1,284.0000 | 1,250.0000 | (2.648) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.00 | Put | Currency Future | 1,314.0000 | 1,284.0000 | (2.283) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,050.0000 | 1,021.0000 | (2.762) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 891.0000 | 921.0000 | 3.367 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 759.0000 | 790.0000 | 4.084 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,008.0000 | 1,042.0000 | 3.373 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 724.0000 | 754.0000 | 4.144 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 1,084.0000 | 1,121.0000 | 3.413 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 1,501.0000 | 1,469.0000 | (2.132) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 1,566.0000 | 1,533.0000 | (2.107) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 1,104.0000 | 1,139.0000 | 3.170 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 926.0000 | 899.0000 | (2.916) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 896.0000 | 868.0000 | (3.125) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,123.0000 | 1,158.0000 | 3.117 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 865.0000 | 836.0000 | (3.353) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 1,123.0000 | 1,158.0000 | 3.117 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 926.0000 | 899.0000 | (2.916) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 1,084.0000 | 1,121.0000 | 3.413 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 865.0000 | 836.0000 | (3.353) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.20 | Put | Currency Future | 1,437.0000 | 1,406.0000 | (2.157) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 795.0000 | 827.0000 | 4.025 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 1,208.0000 | 1,251.0000 | 3.560 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 1,181.0000 | 1,149.0000 | (2.710) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 1,045.0000 | 1,081.0000 | 3.445 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 661.0000 | 643.0000 | (2.723) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 1,008.0000 | 1,042.0000 | 3.373 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 1,319.0000 | 1,364.0000 | 3.412 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 1,050.0000 | 1,021.0000 | (2.762) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 620.0000 | 602.0000 | (2.903) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 1,377.0000 | 1,423.0000 | 3.341 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 1,437.0000 | 1,484.0000 | 3.271 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 939.0000 | 971.0000 | 3.408 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 750.0000 | 730.0000 | (2.667) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 987.0000 | 959.0000 | (2.837) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 832.0000 | 866.0000 | 4.087 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.70 | Put | Currency Future | 579.0000 | 563.0000 | (2.763) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 1,375.0000 | 1,344.0000 | (2.255) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 973.0000 | 1,005.0000 | 3.289 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 1,026.0000 | 1,061.0000 | 3.411 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 1,019.0000 | 990.0000 | (2.846) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 1,115.0000 | 1,084.0000 | (2.780) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 0.0000 | 868.0000 | 100.000 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 0.0000 | 1,139.0000 | 100.000 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 1,319.0000 | 1,364.0000 | 3.412 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 661.0000 | 643.0000 | (2.723) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 0.0000 | 954.0000 | 100.000 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 1,348.0000 | 1,394.0000 | 3.412 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.95 | Put | Currency Future | 683.0000 | 664.0000 | (2.782) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.95 | Call | Currency Future | 1,291.0000 | 1,335.0000 | 3.408 | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 640.0000 | 622.0000 | (2.813) | 0 | 0 | 0 |
| 05/03/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 0.0000 | 1,182.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | € / R | 2009/12/14 | | | Currency Future | 13.7301 | 13.7986 | 0.499 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | € / R | 2009/12/14 | 13.25 | Put | Currency Future | 71.0000 | 58.0000 | (18.310) | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/12/14 | 13.25 | Call | Currency Future | 551.0000 | 606.0000 | 9.982 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/12/14 | 14.85 | Call | Currency Future | 10.0000 | 13.0000 | 30.000 | 0 | 0 | 0 |
| 05/03/2009 | € / R | 2009/12/14 | 14.85 | Put | Currency Future | 1,129.0000 | 1,064.0000 | (5.757) | 0 | 0 | 0 |
| 05/03/2009 | AL13 | 2009/05/07 | | | Index Future | 243.0290 | 242.9990 | (0.012) | 0.0000 | 0.0000 | 7 |
| 05/03/2009 | ALBI | 2009/05/07 | | | Index Future | 293.8840 | 294.2820 | 0.135 | 294.2500 | 294.2500 | 637 |
| 05/03/2009 | ALBI | 2009/08/06 | | | Index Future | 301.5120 | 301.9180 | 0.135 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | ALBI | 2009/11/05 | | | Index Future | 288.9780 | 289.4810 | 0.174 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | CRD1 | 2009/05/07 | | | Index Future | 125.8140 | 125.5280 | (0.227) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | CRD1 | 2009/08/06 | | | Index Future | 129.0800 | 128.7850 | (0.229) | 0.0000 | 0.0000 | 2 |
| 05/03/2009 | CRD1 | 2009/11/05 | | | Index Future | 131.8510 | 131.5520 | (0.227) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | GOVI | 2009/05/07 | | | jGovi | 295.8485 | 296.2330 | 0.130 | 0.0000 | 0.0000 | 186 |
| 05/03/2009 | GOVI | 2009/08/06 | | | jGovi | 303.5275 | 303.9195 | 0.129 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | GOVI | 2009/11/05 | | | jGovi | 310.0435 | 310.4490 | 0.131 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | ILBI | 2009/05/07 | | | Index Future | 337.6900 | 337.6900 | - | 0.0000 | 0.0000 | 2 |
| 05/03/2009 | ILBI | 2009/08/06 | | | Index Future | 346.1960 | 346.1960 | - | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | ILBI | 2009/11/05 | | | Index Future | 354.7010 | 354.7020 | - | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J153 | 2010/08/31 | | | jSwap | 7.6880 | 7.7720 | 1.093 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J157 | 2015/09/15 | | | jSwap | 8.8990 | 8.8630 | (0.405) | 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 |
|------------|------------------|------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | J186 | 2026/12/21 | | | jSwap | 8.2970 | 8.2520 | (0.542) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J201 | 2014/12/22 | | | jSwap | 8.6620 | 8.6260 | (0.416) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J203 | 2017/09/15 | | | jSwap | 8.9540 | 8.9220 | (0.357) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J204 | 2018/12/21 | | | jSwap | 8.8030 | 8.7800 | (0.261) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | J207 | 2020/01/15 | | | jSwap | 8.7450 | 8.7260 | (0.217) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JFRA | 2009/05/07 | | | jFra | 7.9010 | 8.0580 | 1.987 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JFRA | 2009/08/06 | | | jFra | 6.8470 | 6.9980 | 2.205 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JFRA | 2009/11/05 | | | jFra | 6.7970 | 6.9160 | 1.751 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN02 | 2009/05/07 | | | jNote | 7.4710 | 7.5380 | 0.897 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN02 | 2009/08/06 | | | jNote | 7.5150 | 7.5550 | 0.532 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN05 | 2009/05/07 | | | jNote | 8.2670 | 8.2370 | (0.363) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN05 | 2009/08/06 | | | jNote | 8.3370 | 8.2910 | (0.552) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN10 | 2009/05/07 | | | jNote | 8.5740 | 8.5500 | (0.280) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JN10 | 2009/08/06 | | | jNote | 8.5940 | 8.5620 | (0.372) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JROD | 2009/03/31 | | | jRod | 10.6200 | 10.6220 | 0.019 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JROD | 2009/04/30 | | | jRod | 10.1680 | 10.1720 | 0.039 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | JROD | 2009/05/29 | | | jRod | 9.8150 | 9.8270 | 0.122 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | JROD | 2009/06/30 | | | jRod | 9.9440 | 9.9570 | 0.131 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | OTH1 | 2009/05/07 | | | Index Future | 283.3920 | 283.8400 | 0.158 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | OTH1 | 2009/08/06 | | | Index Future | 290.7480 | 291.2050 | 0.157 | 0.0000 | 0.0000 | 3 |
| 05/03/2009 | OTH1 | 2009/11/05 | | | Index Future | 296.9900 | 297.4620 | 0.159 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R153 | 2009/05/07 | | | Bond Future | 6.1660 | 6.1730 | 0.114 | 0.0000 | 0.0000 | 4,652 |
| 05/03/2009 | R153 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 3,934.0000 | 3,925.0000 | (0.229) | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/08/06 | | | Bond Future | 5.6210 | 5.6270 | 0.107 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 4,519.0000 | 4,512.0000 | (0.155) | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 4,271.0000 | 4,264.0000 | (0.164) | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,295.0000 | 1,295.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 74.0000 | 74.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/05/07 | | | Bond Future | 7.9060 | 7.8750 | (0.392) | 0.0000 | 0.0000 | 10,301 |
| 05/03/2009 | R157 | 2009/05/07 | 7.25 | Put | Option on Bond Future | 5,060.0000 | 4,916.0000 | (2.846) | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/05/07 | 7.25 | Call | Option on Bond Future | 1,212.0000 | 1,247.0000 | 2.888 | 0 | 0 | 386 |
| 05/03/2009 | R157 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 6,793.0000 | 6,927.0000 | 1.973 | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 357.0000 | 368.0000 | 3.081 | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 696.0000 | 651.0000 | (6.466) | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 8,790.0000 | 8,622.0000 | (1.911) | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/08/06 | | | Bond Future | 7.8600 | 7.8280 | (0.407) | 0.0000 | 0.0000 | 5,000 |
| 05/03/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 9,119.0000 | 9,244.0000 | 1.371 | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,682.0000 | 1,629.0000 | (3.151) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | R157 | 2009/11/05 | | | Bond Future | 7.8780 | 7.8430 | (0.444) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,386.0000 | 6,274.0000 | (1.754) | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,341.0000 | 4,417.0000 | 1.751 | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2010/02/04 | | | Bond Future | 7.9130 | 7.8760 | (0.468) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 5,925.0000 | 6,012.0000 | 1.468 | 0 | 0 | 0 |
| 05/03/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 6,765.0000 | 6,662.0000 | (1.523) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/05/07 | | | Bond Future | 8.3040 | 8.2850 | (0.229) | 0.0000 | 0.0000 | 12,757 |
| 05/03/2009 | R186 | 2009/05/07 | 6.50 | Put | Option on Bond Future | 21,903.0000 | 21,703.0000 | (0.913) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/05/07 | 6.50 | Call | Option on Bond Future | 445.0000 | 445.0000 | - | 0 | 0 | 97 |
| 05/03/2009 | R186 | 2009/05/07 | 8.00 | Call | Option on Bond Future | 4,058.0000 | 4,102.0000 | 1.084 | 0 | 0 | 2,500 |
| 05/03/2009 | R186 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 2,638.0000 | 2,545.0000 | (3.525) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 9,644.0000 | 9,750.0000 | 1.099 | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/05/07 | 8.00 | Put | Option on Bond Future | 7,324.0000 | 7,167.0000 | (2.144) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/08/06 | | | Bond Future | 8.2680 | 8.2470 | (0.254) | 0.0000 | 0.0000 | 2,500 |
| 05/03/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 13,089.0000 | 13,208.0000 | 0.909 | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 5,757.0000 | 5,656.0000 | (1.754) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 13,460.0000 | 13,298.0000 | (1.204) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 4,982.0000 | 5,040.0000 | 1.164 | 0 | 0 | 35 |
| 05/03/2009 | R186 | 2009/11/05 | | | Bond Future | 8.2700 | 8.2490 | (0.254) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 8,059.0000 | 7,960.0000 | (1.228) | 0 | 0 | 5,000 |
| 05/03/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 15,316.0000 | 15,435.0000 | 0.777 | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 7,901.0000 | 7,973.0000 | 0.911 | 0 | 0 | 5,000 |
| 05/03/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 16,329.0000 | 16,182.0000 | (0.900) | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2010/02/04 | | | Bond Future | 8.2860 | 8.2640 | (0.266) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 12,949.0000 | 13,055.0000 | 0.819 | 0 | 0 | 0 |
| 05/03/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 13,321.0000 | 13,200.0000 | (0.908) | 0 | 0 | 0 |
| 05/03/2009 | R196 | 2009/05/07 | | | Bond Future | 9.4350 | 9.4350 | - | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R196 | 2009/05/07 | 11.00 | Call | Option on Bond Future | 1,104.0000 | 1,098.0000 | (0.543) | 0 | 0 | 0 |
| 05/03/2009 | R196 | 2009/05/07 | 11.00 | Put | Option on Bond Future | 638.0000 | 631.0000 | (1.097) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | R201 | 2009/05/07 | | | Bond Future | 7.8220 | 7.7920 | (0.384) | 0.0000 | 0.0000 | 2 |
| 05/03/2009 | R201 | 2009/05/07 | 9.25 | Call | Option on Bond Future | 6,645.0000 | 6,758.0000 | 1.701 | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2009/05/07 | 9.25 | Put | Option on Bond Future | 342.0000 | 317.0000 | (7.310) | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2009/08/06 | | | Bond Future | 7.7190 | 7.6880 | (0.402) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,132.0000 | 1,095.0000 | (3.269) | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,666.0000 | 7,767.0000 | 1.318 | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2009/11/05 | | | Bond Future | 7.6910 | 7.6570 | (0.442) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,645.0000 | 4,563.0000 | (1.765) | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,825.0000 | 3,888.0000 | 1.647 | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2010/02/04 | | | Bond Future | 7.6890 | 7.6530 | (0.468) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 4,453.0000 | 4,520.0000 | 1.505 | 0 | 0 | 0 |
| 05/03/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,231.0000 | 5,150.0000 | (1.548) | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/05/07 | | | Bond Future | 8.3480 | 8.3280 | (0.240) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R203 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,236.0000 | 5,299.0000 | 1.203 | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,480.0000 | 1,425.0000 | (3.716) | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/08/06 | | | Bond Future | 8.2920 | 8.2710 | (0.253) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 7,967.0000 | 8,038.0000 | 0.891 | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,600.0000 | 2,549.0000 | (1.962) | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/11/05 | | | Bond Future | 8.2980 | 8.2760 | (0.265) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,055.0000 | 4,094.0000 | 0.962 | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,717.0000 | 8,631.0000 | (0.987) | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2010/02/04 | | | Bond Future | 8.3260 | 8.3030 | (0.276) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 7,626.0000 | 7,554.0000 | (0.944) | 0 | 0 | 0 |
| 05/03/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 6,926.0000 | 6,981.0000 | 0.794 | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/05/07 | | | Bond Future | 8.3950 | 8.3650 | (0.357) | 0.0000 | 0.0000 | 305 |
| 05/03/2009 | R204 | 2009/05/07 | 7.75 | Put | Option on Bond Future | 5,868.0000 | 5,715.0000 | (2.607) | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/05/07 | 7.75 | Call | Option on Bond Future | 1,624.0000 | 1,663.0000 | 2.401 | 0 | 0 | 750 |
| 05/03/2009 | R204 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 4,536.0000 | 4,632.0000 | 2.116 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | R204 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 2,298.0000 | 2,202.0000 | (4.178) | 0 | 0 | 750 |
| 05/03/2009 | R204 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,499.0000 | 5,610.0000 | 2.019 | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,725.0000 | 1,644.0000 | (4.696) | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/08/06 | | | Bond Future | 8.3490 | 8.3180 | (0.371) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,466.0000 | 8,585.0000 | 1.406 | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 2,984.0000 | 2,907.0000 | (2.580) | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/11/05 | | | Bond Future | 8.3560 | 8.3230 | (0.395) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,376.0000 | 4,446.0000 | 1.600 | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,876.0000 | 9,741.0000 | (1.367) | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2010/02/04 | | | Bond Future | 8.3810 | 8.3460 | (0.418) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 7,198.0000 | 7,297.0000 | 1.375 | 0 | 0 | 0 |
| 05/03/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 8,306.0000 | 8,192.0000 | (1.373) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/05/07 | | | Bond Future | 7.7300 | 7.7100 | (0.259) | 0.0000 | 0.0000 | 2,179 |
| 05/03/2009 | R206 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,114.0000 | 5,171.0000 | 1.115 | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 375.0000 | 355.0000 | (5.333) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/08/06 | | | Bond Future | 7.6070 | 7.5860 | (0.276) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 865.0000 | 843.0000 | (2.543) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 6,708.0000 | 6,764.0000 | 0.835 | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 4,175.0000 | 4,119.0000 | (1.341) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 1,904.0000 | 1,925.0000 | 1.103 | 0 | 0 | 300 |
| 05/03/2009 | R206 | 2009/11/05 | | | Bond Future | 7.5640 | 7.5410 | (0.304) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,597.0000 | 3,550.0000 | (1.307) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 3,371.0000 | 3,405.0000 | 1.009 | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2010/02/04 | | | Bond Future | 7.5490 | 7.5240 | (0.331) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,085.0000 | 4,038.0000 | (1.151) | 0 | 0 | 0 |
| 05/03/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 3,921.0000 | 3,958.0000 | 0.944 | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2009/05/07 | | | Bond Future | 8.4310 | 8.4010 | (0.356) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R207 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 5,564.0000 | 5,675.0000 | 1.995 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | R207 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,923.0000 | 1,836.0000 | (4.524) | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2009/08/06 | | | Bond Future | 8.3910 | 8.3600 | (0.369) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3,291.0000 | 3,210.0000 | (2.461) | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,664.0000 | 8,785.0000 | 1.397 | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2009/11/05 | | | Bond Future | 8.3970 | 8.3640 | (0.393) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4,512.0000 | 4,585.0000 | 1.618 | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,503.0000 | 10,363.0000 | (1.333) | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2010/02/04 | | | Bond Future | 8.4200 | 8.3860 | (0.404) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 7,585.0000 | 7,686.0000 | 1.332 | 0 | 0 | 0 |
| 05/03/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 8,665.0000 | 8,551.0000 | (1.316) | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/05/07 | | | Bond Future | 8.4600 | 8.4250 | (0.414) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R208 | 2009/05/07 | 8.75 | Call | Option on Bond Future | 4,605.0000 | 4,723.0000 | 2.562 | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/05/07 | 8.75 | Put | Option on Bond Future | 2,670.0000 | 2,551.0000 | (4.457) | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/08/06 | | | Bond Future | 8.4530 | 8.4170 | (0.426) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 3,563.0000 | 3,467.0000 | (2.694) | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 8,695.0000 | 8,840.0000 | 1.668 | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/11/05 | | | Bond Future | 8.5030 | 8.4650 | (0.447) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 10,218.0000 | 10,061.0000 | (1.537) | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 5,063.0000 | 5,157.0000 | 1.857 | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2010/02/04 | | | Bond Future | 8.6000 | 8.5610 | (0.453) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 9,041.0000 | 8,911.0000 | (1.438) | 0 | 0 | 0 |
| 05/03/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 8,392.0000 | 8,515.0000 | 1.466 | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/05/07 | | | Bond Future | 8.1300 | 8.1000 | (0.369) | 0.0000 | 0.0000 | 5,493 |
| 05/03/2009 | R209 | 2009/05/07 | 9.00 | Put | Option on Bond Future | 1,780.0000 | 1,688.0000 | (5.169) | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/05/07 | 9.00 | Call | Option on Bond Future | 9,061.0000 | 9,242.0000 | 1.998 | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/08/06 | | | Bond Future | 8.0970 | 8.0670 | (0.371) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 10,743.0000 | 10,901.0000 | 1.471 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 5,147.0000 | 5,031.0000 | (2.254) | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/11/05 | | | Bond Future | 8.0960 | 8.0640 | (0.395) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 14,837.0000 | 14,653.0000 | (1.240) | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 6,530.0000 | 6,637.0000 | 1.639 | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 16,702.0000 | 16,506.0000 | (1.174) | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 5,678.0000 | 5,774.0000 | 1.691 | 0 | 0 | 5,000 |
| 05/03/2009 | R209 | 2010/02/04 | | | Bond Future | 8.1040 | 8.0720 | (0.395) | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 5,361.0000 | 5,278.0000 | (1.548) | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 19,928.0000 | 20,135.0000 | 1.039 | 0 | 0 | 0 |
| 05/03/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 9,286.0000 | 9,412.0000 | 1.357 | 0 | 0 | 2,500 |
| 05/03/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 15,062.0000 | 14,898.0000 | (1.089) | 0 | 0 | 0 |
| 05/03/2009 | TRT1 | 2009/05/07 | | | Index Future | 292.0740 | 292.4470 | 0.128 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | TRT1 | 2009/08/06 | | | Index Future | 299.6550 | 300.0350 | 0.127 | 0.0000 | 0.0000 | 100 |
| 05/03/2009 | TRT1 | 2009/11/05 | | | Index Future | 306.0880 | 306.4810 | 0.128 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | | | Currency Future | 6.7108 | 6.7579 | 0.702 | 6.7800 | 6.7800 | 13,035 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 42.0000 | 43.0000 | 2.381 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 49.0000 | 52.0000 | 6.122 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 219.0000 | 247.0000 | 12.785 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 297.0000 | 340.0000 | 14.478 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 130.0000 | 98.0000 | (24.615) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 431.0000 | 385.0000 | (10.673) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 389.0000 | 344.0000 | (11.568) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 59.0000 | 39.0000 | (33.898) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 141.0000 | 156.0000 | 10.638 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.50 | Put | Currency Future | 42.0000 | 35.0000 | (16.667) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 164.0000 | 182.0000 | 10.976 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.55 | Call | Currency Future | 219.0000 | 247.0000 | 12.785 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.55 | Put | Currency Future | 59.0000 | 39.0000 | (33.898) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 36.0000 | 32.0000 | (11.111) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.85 | Put | Currency Future | 1,140.0000 | 1,093.0000 | (4.123) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/03/16 | 7.25 | Call | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.00 | Call | Currency Future | 58.0000 | 61.0000 | 5.172 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 103.0000 | 74.0000 | (28.155) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.50 | Call | Currency Future | 253.0000 | 293.0000 | 15.810 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.05 | Put | Currency Future | 389.0000 | 344.0000 | (11.568) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 105.0000 | 114.0000 | 8.571 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 525.0000 | 569.0000 | 8.381 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.00 | Put | Currency Future | 1,289.0000 | 1,242.0000 | (3.646) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.20 | Call | Currency Future | 525.0000 | 569.0000 | 8.381 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.05 | Call | Currency Future | 49.0000 | 52.0000 | 6.122 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 190.0000 | 213.0000 | 12.105 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 194.0000 | 156.0000 | (19.588) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 342.0000 | 387.0000 | 13.158 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,190.0000 | 1,143.0000 | (3.950) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.60 | Call | Currency Future | 190.0000 | 213.0000 | 12.105 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 34.0000 | 36.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 516.0000 | 471.0000 | (8.721) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.00 | Put | Currency Future | 348.0000 | 303.0000 | (12.931) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.45 | Call | Currency Future | 297.0000 | 340.0000 | 14.478 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 79.0000 | 55.0000 | (30.380) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 473.0000 | 428.0000 | (9.514) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 27.0000 | 29.0000 | 7.407 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.40 | Call | Currency Future | 342.0000 | 387.0000 | 13.158 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.85 | Put | Currency Future | 230.0000 | 190.0000 | (17.391) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.95 | Put | Currency Future | 1,240.0000 | 1,192.0000 | (3.871) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.20 | Put | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.45 | Put | Currency Future | 36.0000 | 32.0000 | (11.111) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 606.0000 | 560.0000 | (7.591) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.65 | Put | Currency Future | 103.0000 | 74.0000 | (28.155) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.40 | Put | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 700.0000 | 653.0000 | (6.714) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.40 | Put | Currency Future | 700.0000 | 653.0000 | (6.714) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.75 | Put | Currency Future | 161.0000 | 125.0000 | (22.360) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.40 | Call | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.75 | Call | Currency Future | 122.0000 | 133.0000 | 9.016 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 268.0000 | 226.0000 | (15.672) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 5.95 | Call | Currency Future | 763.0000 | 810.0000 | 6.160 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.65 | Call | Currency Future | 164.0000 | 182.0000 | 10.976 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 78.0000 | 83.0000 | 6.410 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.05 | Put | Currency Future | 1,339.0000 | 1,292.0000 | (3.510) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 5.95 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.10 | Put | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.80 | Call | Currency Future | 105.0000 | 114.0000 | 8.571 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.10 | Call | Currency Future | 618.0000 | 663.0000 | 7.282 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 307.0000 | 264.0000 | (14.007) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.80 | Put | Currency Future | 194.0000 | 156.0000 | (19.588) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 68.0000 | 72.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.70 | Call | Currency Future | 141.0000 | 156.0000 | 10.638 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.60 | Put | Currency Future | 893.0000 | 846.0000 | (5.263) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 571.0000 | 616.0000 | 7.881 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.35 | Put | Currency Future | 653.0000 | 606.0000 | (7.198) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.70 | Put | Currency Future | 130.0000 | 98.0000 | (24.615) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.90 | Put | Currency Future | 1,190.0000 | 1,143.0000 | (3.950) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.05 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.35 | Call | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.25 | Put | Currency Future | 561.0000 | 515.0000 | (8.200) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.20 | Call | Currency Future | 27.0000 | 29.0000 | 7.407 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.85 | Call | Currency Future | 91.0000 | 97.0000 | 6.593 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.95 | Call | Currency Future | 68.0000 | 72.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.05 | Call | Currency Future | 666.0000 | 712.0000 | 6.907 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/03/16 | 7.45 | Put | Currency Future | 747.0000 | 700.0000 | (6.292) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.90 | Put | Currency Future | 268.0000 | 226.0000 | (15.672) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.20 | Put | Currency Future | 1,489.0000 | 1,442.0000 | (3.156) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.55 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.90 | Call | Currency Future | 78.0000 | 83.0000 | 6.410 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.45 | Call | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.60 | Put | Currency Future | 79.0000 | 55.0000 | (30.380) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.95 | Put | Currency Future | 307.0000 | 264.0000 | (14.007) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.20 | Put | Currency Future | 516.0000 | 471.0000 | (8.721) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.55 | Put | Currency Future | 844.0000 | 797.0000 | (5.569) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.10 | Put | Currency Future | 1,389.0000 | 1,342.0000 | (3.384) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 8.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.70 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.70 | Put | Currency Future | 991.0000 | 944.0000 | (4.743) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.75 | Put | Currency Future | 1,041.0000 | 993.0000 | (4.611) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 5.90 | Call | Currency Future | 812.0000 | 859.0000 | 5.788 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 5.90 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.15 | Call | Currency Future | 571.0000 | 616.0000 | 7.881 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.15 | Put | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.00 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.00 | Call | Currency Future | 714.0000 | 760.0000 | 6.443 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.35 | Put | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.35 | Call | Currency Future | 389.0000 | 435.0000 | 11.825 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.50 | Put | Currency Future | 795.0000 | 748.0000 | (5.912) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.50 | Call | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.25 | Call | Currency Future | 480.0000 | 523.0000 | 8.958 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.25 | Put | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.65 | Put | Currency Future | 942.0000 | 895.0000 | (4.989) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.10 | Call | Currency Future | 42.0000 | 43.0000 | 2.381 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.30 | Put | Currency Future | 26.0000 | 20.0000 | (23.077) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 6.30 | Call | Currency Future | 437.0000 | 478.0000 | 9.382 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.80 | Put | Currency Future | 1,090.0000 | 1,043.0000 | (4.312) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/03/16 | 7.10 | Put | Currency Future | 431.0000 | 385.0000 | (10.673) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.30 | Call | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.30 | Put | Currency Future | 606.0000 | 560.0000 | (7.591) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.15 | Put | Currency Future | 473.0000 | 428.0000 | (9.514) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/03/16 | 7.15 | Call | Currency Future | 34.0000 | 36.0000 | 5.882 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | | | Currency Future | 6.7964 | 6.8493 | 0.778 | 0.0000 | 0.0000 | 1,470 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 201.0000 | 179.0000 | (10.945) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 393.0000 | 360.0000 | (8.397) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 425.0000 | 391.0000 | (8.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 547.0000 | 578.0000 | 5.667 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.75 | Put | Currency Future | 362.0000 | 330.0000 | (8.840) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 429.0000 | 450.0000 | 4.895 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 371.0000 | 391.0000 | 5.391 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 269.0000 | 282.0000 | 4.833 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 926.0000 | 885.0000 | (4.428) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 635.0000 | 595.0000 | (6.299) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 495.0000 | 522.0000 | 5.455 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 332.0000 | 301.0000 | (9.337) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 457.0000 | 423.0000 | (7.440) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 238.0000 | 254.0000 | 6.723 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 172.0000 | 184.0000 | 6.977 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 561.0000 | 524.0000 | (6.595) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.75 | Call | Currency Future | 408.0000 | 430.0000 | 5.392 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 741.0000 | 704.0000 | (4.993) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.10 | Call | Currency Future | 79.0000 | 85.0000 | 7.595 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 308.0000 | 323.0000 | 4.870 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 389.0000 | 410.0000 | 5.398 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 673.0000 | 633.0000 | (5.944) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,472.0000 | 1,424.0000 | (3.261) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 281.0000 | 295.0000 | 4.982 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.80 | Call | Currency Future | 389.0000 | 410.0000 | 5.398 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 491.0000 | 455.0000 | (7.332) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.30 | Put | Currency Future | 1,562.0000 | 1,514.0000 | (3.073) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 68.0000 | 74.0000 | 8.824 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.10 | Call | Currency Future | 294.0000 | 308.0000 | 4.762 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/06/12 | 8.10 | Put | Currency Future | 1,383.0000 | 1,336.0000 | (3.398) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.10 | Put | Currency Future | 598.0000 | 559.0000 | (6.522) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.80 | Put | Currency Future | 393.0000 | 360.0000 | (8.397) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 354.0000 | 372.0000 | 5.085 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.30 | Call | Currency Future | 59.0000 | 63.0000 | 6.780 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.50 | Call | Currency Future | 520.0000 | 549.0000 | 5.577 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 337.0000 | 355.0000 | 5.341 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.20 | Call | Currency Future | 68.0000 | 74.0000 | 8.824 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.65 | Call | Currency Future | 150.0000 | 161.0000 | 7.333 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.60 | Put | Currency Future | 274.0000 | 247.0000 | (9.854) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 248.0000 | 222.0000 | (10.484) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.70 | Put | Currency Future | 332.0000 | 301.0000 | (9.337) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.20 | Put | Currency Future | 1,472.0000 | 1,424.0000 | (3.261) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.55 | Put | Currency Future | 926.0000 | 885.0000 | (4.428) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.60 | Call | Currency Future | 471.0000 | 496.0000 | 5.308 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.70 | Call | Currency Future | 429.0000 | 450.0000 | 4.895 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.95 | Call | Currency Future | 337.0000 | 355.0000 | 5.341 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 147.0000 | 132.0000 | (10.204) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.90 | Call | Currency Future | 354.0000 | 372.0000 | 5.085 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.65 | Put | Currency Future | 1,004.0000 | 962.0000 | (4.183) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 303.0000 | 273.0000 | (9.901) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.30 | Put | Currency Future | 147.0000 | 132.0000 | (10.204) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 106.0000 | 114.0000 | 7.547 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 449.0000 | 472.0000 | 5.122 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.35 | Put | Currency Future | 163.0000 | 146.0000 | (10.429) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.95 | Put | Currency Future | 491.0000 | 455.0000 | (7.332) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 643.0000 | 681.0000 | 5.910 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,126.0000 | 1,082.0000 | (3.908) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 106.0000 | 94.0000 | (11.321) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.30 | Call | Currency Future | 643.0000 | 681.0000 | 5.910 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.85 | Put | Currency Future | 425.0000 | 391.0000 | (8.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.15 | Call | Currency Future | 281.0000 | 295.0000 | 4.982 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 8.00 | Put | Currency Future | 1,295.0000 | 1,250.0000 | (3.475) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 209.0000 | 224.0000 | 7.177 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.90 | Put | Currency Future | 457.0000 | 423.0000 | (7.440) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.50 | Put | Currency Future | 223.0000 | 200.0000 | (10.314) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 119.0000 | 106.0000 | (10.924) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.85 | Call | Currency Future | 371.0000 | 391.0000 | 5.391 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 122.0000 | 131.0000 | 7.377 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 715.0000 | 755.0000 | 5.594 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 140.0000 | 151.0000 | 7.857 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.35 | Call | Currency Future | 609.0000 | 646.0000 | 6.076 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 813.0000 | 774.0000 | (4.797) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.15 | Put | Currency Future | 635.0000 | 595.0000 | (6.299) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,044.0000 | 1,001.0000 | (4.119) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.25 | Put | Currency Future | 132.0000 | 118.0000 | (10.606) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 753.0000 | 794.0000 | 5.445 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.35 | Put | Currency Future | 777.0000 | 739.0000 | (4.891) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.15 | Put | Currency Future | 106.0000 | 94.0000 | (11.321) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.50 | Put | Currency Future | 887.0000 | 847.0000 | (4.510) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.45 | Call | Currency Future | 196.0000 | 210.0000 | 7.143 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.00 | Call | Currency Future | 322.0000 | 338.0000 | 4.969 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.70 | Put | Currency Future | 1,044.0000 | 1,001.0000 | (4.119) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.00 | Put | Currency Future | 526.0000 | 489.0000 | (7.034) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.25 | Call | Currency Future | 679.0000 | 718.0000 | 5.744 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.35 | Call | Currency Future | 223.0000 | 238.0000 | 6.726 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.05 | Put | Currency Future | 561.0000 | 524.0000 | (6.595) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.50 | Call | Currency Future | 184.0000 | 197.0000 | 7.065 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.70 | Call | Currency Future | 140.0000 | 151.0000 | 7.857 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.05 | Put | Currency Future | 84.0000 | 74.0000 | (11.905) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.15 | Call | Currency Future | 753.0000 | 794.0000 | 5.445 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.05 | Call | Currency Future | 308.0000 | 323.0000 | 4.870 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.05 | Call | Currency Future | 831.0000 | 874.0000 | 5.174 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.30 | Put | Currency Future | 741.0000 | 704.0000 | (4.993) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.20 | Put | Currency Future | 119.0000 | 106.0000 | (10.924) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.20 | Call | Currency Future | 715.0000 | 755.0000 | 5.594 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.45 | Put | Currency Future | 850.0000 | 810.0000 | (4.706) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.65 | Call | Currency Future | 449.0000 | 472.0000 | 5.122 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.65 | Put | Currency Future | 303.0000 | 273.0000 | (9.901) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.00 | Put | Currency Future | 74.0000 | 65.0000 | (12.162) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.55 | Call | Currency Future | 172.0000 | 184.0000 | 6.977 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.30 | Call | Currency Future | 238.0000 | 254.0000 | 6.723 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/06/12 | 8.00 | Call | Currency Future | 92.0000 | 99.0000 | 7.609 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,210.0000 | 1,165.0000 | (3.719) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.10 | Call | Currency Future | 791.0000 | 833.0000 | 5.310 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.10 | Put | Currency Future | 95.0000 | 84.0000 | (11.579) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.00 | Call | Currency Future | 871.0000 | 915.0000 | 5.052 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.45 | Call | Currency Future | 547.0000 | 578.0000 | 5.667 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.55 | Call | Currency Future | 495.0000 | 522.0000 | 5.455 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.20 | Call | Currency Future | 269.0000 | 282.0000 | 4.833 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.55 | Put | Currency Future | 248.0000 | 222.0000 | (10.484) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.20 | Put | Currency Future | 673.0000 | 633.0000 | (5.944) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.45 | Put | Currency Future | 201.0000 | 179.0000 | (10.945) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 179.0000 | 162.0000 | (9.497) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 576.0000 | 611.0000 | 6.076 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.80 | Call | Currency Future | 122.0000 | 131.0000 | 7.377 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.40 | Call | Currency Future | 576.0000 | 611.0000 | 6.076 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 6.40 | Put | Currency Future | 179.0000 | 162.0000 | (9.497) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.80 | Put | Currency Future | 1,126.0000 | 1,082.0000 | (3.908) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.25 | Put | Currency Future | 707.0000 | 670.0000 | (5.233) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.25 | Call | Currency Future | 253.0000 | 270.0000 | 6.719 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.40 | Call | Currency Future | 209.0000 | 224.0000 | 7.177 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.90 | Put | Currency Future | 1,210.0000 | 1,165.0000 | (3.719) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.90 | Call | Currency Future | 106.0000 | 114.0000 | 7.547 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.60 | Put | Currency Future | 965.0000 | 923.0000 | (4.352) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.40 | Put | Currency Future | 813.0000 | 774.0000 | (4.797) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/06/12 | 7.60 | Call | Currency Future | 161.0000 | 172.0000 | 6.832 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.8631 | 6.9195 | 0.822 | 0.0000 | 0.0000 | 140 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 434.0000 | 454.0000 | 4.608 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 282.0000 | 264.0000 | (6.383) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 245.0000 | 229.0000 | (6.531) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 479.0000 | 500.0000 | 4.384 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 327.0000 | 302.0000 | (7.645) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.25 | Call | Currency Future | 841.0000 | 882.0000 | 4.875 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 809.0000 | 848.0000 | 4.821 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 665.0000 | 631.0000 | (5.113) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 771.0000 | 734.0000 | (4.799) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 667.0000 | 697.0000 | 4.498 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 605.0000 | 631.0000 | 4.298 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 745.0000 | 783.0000 | 5.101 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 547.0000 | 573.0000 | 4.753 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 840.0000 | 806.0000 | (4.048) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 228.0000 | 212.0000 | (7.018) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 412.0000 | 382.0000 | (7.282) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 282.0000 | 264.0000 | (6.383) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 566.0000 | 534.0000 | (5.654) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 495.0000 | 517.0000 | 4.444 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 403.0000 | 426.0000 | 5.707 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 354.0000 | 327.0000 | (7.627) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 354.0000 | 327.0000 | (7.627) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 534.0000 | 503.0000 | (5.805) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.00 | Put | Currency Future | 631.0000 | 598.0000 | (5.230) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 691.0000 | 722.0000 | 4.486 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 745.0000 | 783.0000 | 5.101 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 625.0000 | 652.0000 | 4.320 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 777.0000 | 815.0000 | 4.891 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 324.0000 | 343.0000 | 5.864 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 263.0000 | 246.0000 | (6.464) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 529.0000 | 553.0000 | 4.537 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 566.0000 | 593.0000 | 4.770 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 566.0000 | 593.0000 | 4.770 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 586.0000 | 611.0000 | 4.266 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 808.0000 | 770.0000 | (4.703) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 503.0000 | 473.0000 | (5.964) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 473.0000 | 442.0000 | (6.554) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 421.0000 | 439.0000 | 4.276 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 941.0000 | 905.0000 | (3.826) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 605.0000 | 631.0000 | 4.298 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 735.0000 | 699.0000 | (4.898) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 403.0000 | 426.0000 | 5.707 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 448.0000 | 468.0000 | 4.464 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 386.0000 | 408.0000 | 5.699 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 625.0000 | 652.0000 | 4.320 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 715.0000 | 752.0000 | 5.175 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 354.0000 | 374.0000 | 5.650 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 382.0000 | 354.0000 | (7.330) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 302.0000 | 282.0000 | (6.623) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 1,011.0000 | 974.0000 | (3.660) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 463.0000 | 484.0000 | 4.536 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 646.0000 | 673.0000 | 4.180 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 667.0000 | 697.0000 | 4.498 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 873.0000 | 839.0000 | (3.895) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 700.0000 | 664.0000 | (5.143) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 442.0000 | 411.0000 | (7.014) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 412.0000 | 382.0000 | (7.282) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 715.0000 | 752.0000 | 5.175 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 907.0000 | 871.0000 | (3.969) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 503.0000 | 473.0000 | (5.964) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 302.0000 | 282.0000 | (6.623) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 840.0000 | 806.0000 | (4.048) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 907.0000 | 871.0000 | (3.969) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 511.0000 | 535.0000 | 4.697 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 339.0000 | 359.0000 | 5.900 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 598.0000 | 565.0000 | (5.518) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 976.0000 | 939.0000 | (3.791) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 370.0000 | 391.0000 | 5.676 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 463.0000 | 484.0000 | 4.536 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 370.0000 | 391.0000 | 5.676 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 735.0000 | 699.0000 | (4.898) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 434.0000 | 454.0000 | 4.608 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 511.0000 | 535.0000 | 4.697 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 566.0000 | 534.0000 | (5.654) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 529.0000 | 553.0000 | 4.537 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 479.0000 | 500.0000 | 4.384 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 771.0000 | 734.0000 | (4.799) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 665.0000 | 631.0000 | (5.113) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 448.0000 | 468.0000 | 4.464 | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 598.0000 | 565.0000 | (5.518) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 442.0000 | 411.0000 | (7.014) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 05/03/2009 | ZAAD 2009/09/14 | 7.10 | Put | Currency Future | 700.0000 | 664.0000 | (5.143) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD 2009/12/14 | | | Currency Future | 6.9189 | 6.9787 | 0.864 | 0.0000 | 0.0000 | 0 |
| 05/03/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 30.0000 | 21.0000 | (30.000) | 0 | 0 | 0 |
| 05/03/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 299.0000 | 350.0000 | 17.057 | 0 | 0 | 0 |

Grand Total: **469,331**