



Derivatives High/Low Report

High/Low for 06/10/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | | | Currency Future | 7.6702 | 7.4953 | (2.280) | 10.7500 | 7.5000 | 343,074 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.40 | Call | Currency Future | 403.0000 | 289.0000 | (28.288) | 0 | 0 | 15,512 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.40 | Put | Currency Future | 133.0000 | 194.0000 | 45.865 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,797.0000 | 1,968.0000 | 9.516 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 5,830.0000 | 6,005.0000 | 3.002 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,680.0000 | 5,855.0000 | 3.081 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.00 | Call | Currency Future | 709.0000 | 561.0000 | (20.874) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.00 | Put | Currency Future | 39.0000 | 66.0000 | 69.231 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.65 | Put | Currency Future | 9.0000 | 19.0000 | 111.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 239.0000 | 337.0000 | 41.004 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,882.0000 | 3,056.0000 | 6.037 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 87.0000 | 61.0000 | (29.885) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,485.0000 | 2,658.0000 | 6.962 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.85 | Call | Currency Future | 2,820.0000 | 2,645.0000 | (6.206) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.65 | Call | Currency Future | 1,029.0000 | 864.0000 | (16.035) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 1,184 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 69.0000 | 48.0000 | (30.435) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 4,730.0000 | 4,905.0000 | 3.700 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.30 | Call | Currency Future | 4,370.0000 | 4,195.0000 | (4.005) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.85 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2009/12/14 | 7.70 | Call | Currency Future | 238.0000 | 167.0000 | (29.832) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.55 | Call | Currency Future | 312.0000 | 217.0000 | (30.449) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.30 | Put | Currency Future | 4,630.0000 | 4,805.0000 | 3.780 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.30 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.15 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.85 | Call | Currency Future | 1,821.0000 | 1,647.0000 | (9.555) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.25 | Call | Currency Future | 95.0000 | 66.0000 | (30.526) | 0 | 0 | 100 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.55 | Put | Currency Future | 191.0000 | 272.0000 | 42.408 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 717.0000 | 866.0000 | 20.781 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 1,650.0000 | 1,821.0000 | 10.364 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.85 | Put | Currency Future | 2,189.0000 | 2,361.0000 | 7.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.80 | Put | Currency Future | 5,130.0000 | 5,305.0000 | 3.411 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.85 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.70 | Put | Currency Future | 268.0000 | 372.0000 | 38.806 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.45 | Call | Currency Future | 69.0000 | 48.0000 | (30.435) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.20 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.25 | Call | Currency Future | 3,420.0000 | 3,245.0000 | (5.117) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.50 | Put | Currency Future | 170.0000 | 242.0000 | 42.353 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.55 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 260 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.45 | Put | Currency Future | 848.0000 | 1,003.0000 | 18.278 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.05 | Call | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.20 | Put | Currency Future | 5,530.0000 | 5,705.0000 | 3.165 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.20 | Put | Currency Future | 1,553.0000 | 1,722.0000 | 10.882 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.90 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.25 | Call | Currency Future | 2,420.0000 | 2,246.0000 | (7.190) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.10 | Call | Currency Future | 121.0000 | 84.0000 | (30.579) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.20 | Put | Currency Future | 633.0000 | 776.0000 | 22.591 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.30 | Put | Currency Future | 717.0000 | 866.0000 | 20.781 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.35 | Put | Currency Future | 7,680.0000 | 7,855.0000 | 2.279 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.65 | Call | Currency Future | 2,021.0000 | 1,846.0000 | (8.659) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,553.0000 | 1,722.0000 | 10.882 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 11,185 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 63.0000 | 45.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.25 | Call | Currency Future | 508.0000 | 380.0000 | (25.197) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 100 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 848.0000 | 1,003.0000 | 18.278 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 4,330.0000 | 4,505.0000 | 4.042 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.85 | Call | Currency Future | 842.0000 | 685.0000 | (18.646) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 2,870.0000 | 2,695.0000 | (6.098) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.65 | Call | Currency Future | 3,020.0000 | 2,845.0000 | (5.795) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 268.0000 | 372.0000 | 38.806 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 5,030.0000 | 5,205.0000 | 3.479 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 4,280.0000 | 4,455.0000 | 4.089 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.45 | Call | Currency Future | 371.0000 | 262.0000 | (29.380) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 132.0000 | 92.0000 | (30.303) | 0 | 0 | 100 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 25.0000 | 19.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 2,337.0000 | 2,510.0000 | 7.403 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 4,230.0000 | 4,405.0000 | 4.137 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 3,680.0000 | 3,855.0000 | 4.755 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.00 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.45 | Put | Currency Future | 151.0000 | 217.0000 | 43.709 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 512.0000 | 646.0000 | 26.172 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 103.0000 | 72.0000 | (30.097) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 1,871.0000 | 1,697.0000 | (9.300) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,980.0000 | 5,155.0000 | 3.514 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 675.0000 | 821.0000 | 21.630 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.60 | Put | Currency Future | 6,930.0000 | 7,105.0000 | 2.525 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 47.0000 | 34.0000 | (27.660) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 3,830.0000 | 4,005.0000 | 4.569 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,980.0000 | 4,155.0000 | 4.397 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 75.0000 | 118.0000 | 57.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 1,374.0000 | 1,201.0000 | (12.591) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.25 | Put | Currency Future | 88.0000 | 134.0000 | 52.273 | 0 | 0 | 100 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 156.0000 | 109.0000 | (30.128) | 0 | 0 | 200 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 9,676 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 1,077.0000 | 1,238.0000 | 14.949 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 546.0000 | 413.0000 | (24.359) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.30 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.40 | Put | Currency Future | 7,730.0000 | 7,905.0000 | 2.264 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.95 | Put | Currency Future | 7,280.0000 | 7,455.0000 | 2.404 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.25 | Call | Currency Future | 1,423.0000 | 1,250.0000 | (12.157) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 5,330.0000 | 5,505.0000 | 3.283 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 31.0000 | 23.0000 | (25.806) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 2,386.0000 | 2,559.0000 | 7.251 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 3,431.0000 | 3,605.0000 | 5.071 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 2,288.0000 | 2,460.0000 | 7.517 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.25 | Put | Currency Future | 3.0000 | 5.0000 | 66.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 238.0000 | 167.0000 | (29.832) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 156.0000 | 109.0000 | (30.128) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 1,505.0000 | 1,674.0000 | 11.229 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 2,189.0000 | 2,361.0000 | 7.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 14.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.90 | Call | Currency Future | 1,772.0000 | 1,597.0000 | (9.876) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 87.0000 | 61.0000 | (29.885) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.90 | Call | Currency Future | 2,770.0000 | 2,595.0000 | (6.318) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 804.0000 | 957.0000 | 19.030 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.00 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.45 | Put | Currency Future | 5,780.0000 | 5,955.0000 | 3.028 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.55 | Put | Currency Future | 6,880.0000 | 7,055.0000 | 2.544 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 59.0000 | 42.0000 | (28.814) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 3,481.0000 | 3,655.0000 | 4.999 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.85 | Put | Currency Future | 7,180.0000 | 7,355.0000 | 2.437 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 551.0000 | 689.0000 | 25.045 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 2,238.0000 | 2,411.0000 | 7.730 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 1,748.0000 | 1,919.0000 | 9.783 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 5,430.0000 | 5,605.0000 | 3.223 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 4,880.0000 | 5,055.0000 | 3.586 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 436.0000 | 563.0000 | 29.128 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,630.0000 | 3,805.0000 | 4.821 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 1,217.0000 | 1,382.0000 | 13.558 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 888.0000 | 728.0000 | (18.018) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.60 | Call | Currency Future | 2,071.0000 | 1,896.0000 | (8.450) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.05 | Call | Currency Future | 1,622.0000 | 1,448.0000 | (10.727) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 299.0000 | 408.0000 | 36.455 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.50 | Call | Currency Future | 340.0000 | 237.0000 | (30.294) | 0 | 0 | 747 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 939.0000 | 1,096.0000 | 16.720 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 1,895.0000 | 2,066.0000 | 9.024 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 2,783.0000 | 2,957.0000 | 6.252 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 3,531.0000 | 3,705.0000 | 4.928 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 3,580.0000 | 3,755.0000 | 4.888 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 18.0000 | 33.0000 | 83.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.60 | Call | Currency Future | 3,070.0000 | 2,895.0000 | (5.700) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.35 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.05 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 436.0000 | 563.0000 | 29.128 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 74.0000 | 52.0000 | (29.730) | 0 | 0 | 247 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 3,930.0000 | 4,105.0000 | 4.453 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.80 | Call | Currency Future | 201.0000 | 141.0000 | (29.851) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.60 | Call | Currency Future | 1,078.0000 | 910.0000 | (15.584) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.05 | Call | Currency Future | 666.0000 | 522.0000 | (21.622) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 4,530.0000 | 4,705.0000 | 3.863 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 592.0000 | 732.0000 | 23.649 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.15 | Put | Currency Future | 7,480.0000 | 7,655.0000 | 2.340 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.35 | Call | Currency Future | 2,320.0000 | 2,146.0000 | (7.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.05 | Put | Currency Future | 46.0000 | 77.0000 | 67.391 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.80 | Put | Currency Future | 331.0000 | 445.0000 | 34.441 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.45 | Put | Currency Future | 3,780.0000 | 3,955.0000 | 4.630 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 893.0000 | 1,050.0000 | 17.581 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 2,833.0000 | 3,007.0000 | 6.142 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.05 | Put | Currency Future | 6,380.0000 | 6,555.0000 | 2.743 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.80 | Put | Currency Future | 331.0000 | 445.0000 | 34.441 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.35 | Call | Currency Future | 1,324.0000 | 1,152.0000 | (12.991) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.75 | Put | Currency Future | 7,080.0000 | 7,255.0000 | 2.472 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.80 | Call | Currency Future | 201.0000 | 141.0000 | (29.851) | 0 | 0 | 10 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 633.0000 | 776.0000 | 22.591 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 81.0000 | 56.0000 | (30.864) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 10,100 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 32.0000 | 56.0000 | 75.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.30 | Put | Currency Future | 7,630.0000 | 7,805.0000 | 2.294 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.45 | Put | Currency Future | 5.0000 | 8.0000 | 60.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.05 | Call | Currency Future | 3,620.0000 | 3,445.0000 | (4.834) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 219.0000 | 153.0000 | (30.137) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.95 | Put | Currency Future | 8,280.0000 | 8,455.0000 | 2.114 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.35 | Call | Currency Future | 436.0000 | 318.0000 | (27.064) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,630.0000 | 4,805.0000 | 3.780 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 4,180.0000 | 4,355.0000 | 4.187 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,880.0000 | 4,055.0000 | 4.510 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.55 | Call | Currency Future | 4,120.0000 | 3,945.0000 | (4.248) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.60 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 259.0000 | 183.0000 | (29.344) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 284.0000 | 199.0000 | (29.930) | 0 | 0 | 39 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 5,730.0000 | 5,905.0000 | 3.054 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.95 | Put | Currency Future | 6,280.0000 | 6,455.0000 | 2.787 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.35 | Put | Currency Future | 116.0000 | 172.0000 | 48.276 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 27.0000 | 20.0000 | (25.926) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.00 | Call | Currency Future | 2,670.0000 | 2,495.0000 | (6.554) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 214.0000 | 304.0000 | 42.056 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 299.0000 | 408.0000 | 36.455 | 0 | 0 | 200 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 112.0000 | 78.0000 | (30.357) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,456.0000 | 1,625.0000 | 11.607 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 6,080.0000 | 6,255.0000 | 2.878 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,680.0000 | 5,855.0000 | 3.081 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2009/12/14 | 3.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.05 | Put | Currency Future | 512.0000 | 646.0000 | 26.172 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.70 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.85 | Put | Currency Future | 5,180.0000 | 5,355.0000 | 3.378 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.95 | Call | Currency Future | 752.0000 | 601.0000 | (20.080) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 3.95 | Call | Currency Future | 3,720.0000 | 3,545.0000 | (4.704) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.15 | Call | Currency Future | 3,520.0000 | 3,345.0000 | (4.972) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.05 | Call | Currency Future | 132.0000 | 92.0000 | (30.303) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.95 | Call | Currency Future | 2,720.0000 | 2,545.0000 | (6.434) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.20 | Call | Currency Future | 546.0000 | 413.0000 | (24.359) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.50 | Call | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 3,000 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.50 | Put | Currency Future | 4,830.0000 | 5,005.0000 | 3.623 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.95 | Call | Currency Future | 1,722.0000 | 1,547.0000 | (10.163) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.60 | Put | Currency Future | 5,930.0000 | 6,105.0000 | 2.951 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.75 | Call | Currency Future | 2,920.0000 | 2,745.0000 | (5.993) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.30 | Call | Currency Future | 2,370.0000 | 2,196.0000 | (7.342) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.60 | Put | Currency Future | 2,932.0000 | 3,106.0000 | 5.935 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.80 | Put | Currency Future | 4,130.0000 | 4,305.0000 | 4.237 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.65 | Put | Currency Future | 5,980.0000 | 6,155.0000 | 2.926 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.55 | Call | Currency Future | 1,127.0000 | 957.0000 | (15.084) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.55 | Put | Currency Future | 191.0000 | 272.0000 | 42.408 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.20 | Put | Currency Future | 75.0000 | 118.0000 | 57.333 | 0 | 0 | 5,000 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.50 | Put | Currency Future | 1,846.0000 | 2,018.0000 | 9.317 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.45 | Put | Currency Future | 1,797.0000 | 1,968.0000 | 9.516 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 10.85 | Put | Currency Future | 3,181.0000 | 3,356.0000 | 5.501 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 752.0000 | 601.0000 | (20.080) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 7.0000 | 12.0000 | 71.429 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.55 | Call | Currency Future | 312.0000 | 217.0000 | (30.449) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.85 | Put | Currency Future | 365.0000 | 484.0000 | 32.603 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 32.0000 | 56.0000 | 75.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.00 | Call | Currency Future | 1,672.0000 | 1,498.0000 | (10.407) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.75 | Call | Currency Future | 935.0000 | 773.0000 | (17.326) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.05 | Put | Currency Future | 4,380.0000 | 4,555.0000 | 3.995 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 40.0000 | 29.0000 | (27.500) | 0 | 0 | 75 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 2,684.0000 | 2,857.0000 | 6.446 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,680.0000 | 4,855.0000 | 3.739 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.45 | Call | Currency Future | 1,226.0000 | 1,054.0000 | (14.029) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.30 | Call | Currency Future | 3,370.0000 | 3,195.0000 | (5.193) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.05 | Put | Currency Future | 8,380.0000 | 8,555.0000 | 2.088 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 185.0000 | 129.0000 | (30.270) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 33.0000 | 24.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.25 | Put | Currency Future | 2,584.0000 | 2,758.0000 | 6.734 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.20 | Call | Currency Future | 2,470.0000 | 2,296.0000 | (7.045) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.75 | Call | Currency Future | 1,921.0000 | 1,747.0000 | (9.058) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.10 | Put | Currency Future | 7,430.0000 | 7,605.0000 | 2.355 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.45 | Call | Currency Future | 2,221.0000 | 2,046.0000 | (7.879) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.80 | Put | Currency Future | 7,130.0000 | 7,305.0000 | 2.454 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2009/12/14 | 12.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.35 | Put | Currency Future | 760.0000 | 911.0000 | 19.868 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.80 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.00 | Put | Currency Future | 6,330.0000 | 6,505.0000 | 2.765 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.25 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.60 | Put | Currency Future | 8.0000 | 15.0000 | 87.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.75 | Call | Currency Future | 219.0000 | 153.0000 | (30.137) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.70 | Put | Currency Future | 1,077.0000 | 1,238.0000 | 14.949 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.10 | Put | Currency Future | 5,430.0000 | 5,605.0000 | 3.223 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.45 | Put | Currency Future | 4,780.0000 | 4,955.0000 | 3.661 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.75 | Put | Currency Future | 14.0000 | 27.0000 | 92.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.45 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.80 | Put | Currency Future | 1,170.0000 | 1,334.0000 | 14.017 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.30 | Put | Currency Future | 1,650.0000 | 1,821.0000 | 10.364 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.70 | Put | Currency Future | 4,030.0000 | 4,205.0000 | 4.342 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.85 | Put | Currency Future | 22.0000 | 40.0000 | 81.818 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.20 | Call | Currency Future | 103.0000 | 72.0000 | (30.097) | 0 | 0 | 87 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.70 | Call | Currency Future | 47.0000 | 34.0000 | (27.660) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.80 | Put | Currency Future | 2,140.0000 | 2,312.0000 | 8.037 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.70 | Put | Currency Future | 6,030.0000 | 6,205.0000 | 2.902 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.80 | Put | Currency Future | 6,130.0000 | 6,305.0000 | 2.855 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.05 | Call | Currency Future | 2,620.0000 | 2,445.0000 | (6.679) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.25 | Put | Currency Future | 7,580.0000 | 7,755.0000 | 2.309 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.00 | Put | Currency Future | 1,360.0000 | 1,527.0000 | 12.279 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.30 | Put | Currency Future | 101.0000 | 153.0000 | 51.485 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.55 | Put | Currency Future | 7,880.0000 | 8,055.0000 | 2.221 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.95 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 2,436.0000 | 2,609.0000 | 7.102 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.40 | Put | Currency Future | 8,730.0000 | 8,905.0000 | 2.005 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 35.0000 | 26.0000 | (25.714) | 0 | 0 | 15,512 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.45 | Put | Currency Future | 6,780.0000 | 6,955.0000 | 2.581 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 1,170.0000 | 1,334.0000 | 14.017 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 6,230.0000 | 6,405.0000 | 2.809 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 4,180.0000 | 4,355.0000 | 4.187 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.90 | Put | Currency Future | 7,230.0000 | 7,405.0000 | 2.420 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 1,265.0000 | 1,430.0000 | 13.043 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.30 | Put | Currency Future | 6,630.0000 | 6,805.0000 | 2.640 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 1,030.0000 | 1,191.0000 | 15.631 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 4,930.0000 | 5,105.0000 | 3.550 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.85 | Put | Currency Future | 6,180.0000 | 6,355.0000 | 2.832 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.00 | Call | Currency Future | 3,670.0000 | 3,495.0000 | (4.768) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.40 | Call | Currency Future | 3,270.0000 | 3,095.0000 | (5.352) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.40 | Put | Currency Future | 6,730.0000 | 6,905.0000 | 2.600 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 50.0000 | 36.0000 | (28.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.30 | Put | Currency Future | 8,630.0000 | 8,805.0000 | 2.028 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 5,630.0000 | 5,805.0000 | 3.108 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 4,230.0000 | 4,405.0000 | 4.137 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 1,312.0000 | 1,479.0000 | 12.729 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.30 | Call | Currency Future | 471.0000 | 348.0000 | (26.115) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.85 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 5.40 | Call | Currency Future | 2,271.0000 | 2,096.0000 | (7.706) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 170.0000 | 118.0000 | (30.588) | 0 | 0 | 1,700 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 4,430.0000 | 4,605.0000 | 3.950 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.85 | Call | Currency Future | 3,820.0000 | 3,645.0000 | (4.581) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 2,042.0000 | 2,213.0000 | 8.374 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.35 | Put | Currency Future | 6,680.0000 | 6,855.0000 | 2.620 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.05 | Put | Currency Future | 5,380.0000 | 5,555.0000 | 3.253 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.25 | Put | Currency Future | 6,580.0000 | 6,755.0000 | 2.660 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.40 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.15 | Put | Currency Future | 64.0000 | 103.0000 | 60.938 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.45 | Call | Currency Future | 371.0000 | 262.0000 | (29.380) | 0 | 0 | 21 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.10 | Put | Currency Future | 8,430.0000 | 8,605.0000 | 2.076 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 33.0000 | 24.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 40.0000 | 29.0000 | (27.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.40 | Call | Currency Future | 1,275.0000 | 1,103.0000 | (13.490) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.15 | Call | Currency Future | 585.0000 | 448.0000 | (23.419) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.45 | Put | Currency Future | 151.0000 | 217.0000 | 43.709 | 0 | 0 | 10 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.25 | Put | Currency Future | 8,580.0000 | 8,755.0000 | 2.040 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.00 | Put | Currency Future | 8,330.0000 | 8,505.0000 | 2.101 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.45 | Put | Currency Future | 8,780.0000 | 8,955.0000 | 1.993 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 81.0000 | 56.0000 | (30.864) | 0 | 0 | 50 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2009/12/14 | 8.75 | Put | Currency Future | 1,123.0000 | 1,286.0000 | 14.515 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.20 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 16.35 | Put | Currency Future | 8,680.0000 | 8,855.0000 | 2.016 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.50 | Call | Currency Future | 1,176.0000 | 1,005.0000 | (14.541) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 16.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.15 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.35 | Put | Currency Future | 760.0000 | 911.0000 | 19.868 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.75 | Call | Currency Future | 43.0000 | 31.0000 | (27.907) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.50 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.10 | Put | Currency Future | 6,430.0000 | 6,605.0000 | 2.722 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.05 | Put | Currency Future | 3,381.0000 | 3,555.0000 | 5.146 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.60 | Put | Currency Future | 1,944.0000 | 2,115.0000 | 8.796 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.85 | Put | Currency Future | 8,180.0000 | 8,355.0000 | 2.139 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.50 | Call | Currency Future | 2,171.0000 | 1,996.0000 | (8.061) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 5.15 | Call | Currency Future | 2,520.0000 | 2,346.0000 | (6.905) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 7.10 | Put | Currency Future | 55.0000 | 89.0000 | 61.818 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.40 | Put | Currency Future | 3,730.0000 | 3,905.0000 | 4.692 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.50 | Put | Currency Future | 6.0000 | 10.0000 | 66.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 6.15 | Call | Currency Future | 1,523.0000 | 1,349.0000 | (11.425) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.60 | Put | Currency Future | 984.0000 | 1,143.0000 | 16.159 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.20 | Put | Currency Future | 2,535.0000 | 2,708.0000 | 6.824 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.45 | Call | Currency Future | 3,220.0000 | 3,045.0000 | (5.435) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.15 | Put | Currency Future | 6,480.0000 | 6,655.0000 | 2.701 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 8.60 | Call | Currency Future | 54.0000 | 39.0000 | (27.778) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.40 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 14.50 | Put | Currency Future | 6,830.0000 | 7,005.0000 | 2.562 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.90 | Put | Currency Future | 8,230.0000 | 8,405.0000 | 2.126 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.10 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 4.20 | Call | Currency Future | 3,470.0000 | 3,295.0000 | (5.043) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 16.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 4.35 | Call | Currency Future | 3,320.0000 | 3,145.0000 | (5.271) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.15 | Put | Currency Future | 8,480.0000 | 8,655.0000 | 2.064 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 54.0000 | 39.0000 | (27.778) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.90 | Call | Currency Future | 3,770.0000 | 3,595.0000 | (4.642) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 984.0000 | 1,143.0000 | 16.159 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 2,485.0000 | 2,658.0000 | 6.962 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 144.0000 | 100.0000 | (30.556) | 0 | 0 | 2,560 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 3,082.0000 | 3,256.0000 | 5.646 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 3,381.0000 | 3,555.0000 | 5.146 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 400.0000 | 523.0000 | 30.750 | 0 | 0 | 100 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.45 | Put | Currency Future | 7,780.0000 | 7,955.0000 | 2.249 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.50 | Put | Currency Future | 8,830.0000 | 9,005.0000 | 1.982 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.70 | Call | Currency Future | 1,971.0000 | 1,796.0000 | (8.879) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 50.0000 | 36.0000 | (28.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.90 | Put | Currency Future | 27.0000 | 47.0000 | 74.074 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 238.0000 | 167.0000 | (29.832) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.70 | Call | Currency Future | 2,970.0000 | 2,795.0000 | (5.892) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.50 | Call | Currency Future | 3,170.0000 | 2,995.0000 | (5.521) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 1,030.0000 | 1,191.0000 | 15.631 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 268.0000 | 372.0000 | 38.806 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.70 | Call | Currency Future | 3,970.0000 | 3,795.0000 | (4.408) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.70 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 16.20 | Put | Currency Future | 8,530.0000 | 8,705.0000 | 2.052 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,980.0000 | 5,155.0000 | 3.514 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.20 | Put | Currency Future | 6,530.0000 | 6,705.0000 | 2.680 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 473.0000 | 605.0000 | 27.907 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 6.90 | Call | Currency Future | 797.0000 | 643.0000 | (19.322) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.20 | Call | Currency Future | 1,473.0000 | 1,300.0000 | (11.745) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.45 | Put | Currency Future | 5.0000 | 8.0000 | 60.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.20 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 7.10 | Call | Currency Future | 625.0000 | 484.0000 | (22.560) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 14.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 1,312.0000 | 1,479.0000 | 12.729 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 3,131.0000 | 3,306.0000 | 5.589 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.10 | Call | Currency Future | 1,572.0000 | 1,399.0000 | (11.005) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.10 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 1,265.0000 | 1,430.0000 | 13.043 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.10 | Call | Currency Future | 3,570.0000 | 3,395.0000 | (4.902) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 59.0000 | 42.0000 | (28.814) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 2,982.0000 | 3,156.0000 | 5.835 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 35.0000 | 26.0000 | (25.714) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.10 | Call | Currency Future | 2,570.0000 | 2,395.0000 | (6.809) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.70 | Call | Currency Future | 982.0000 | 818.0000 | (16.701) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.70 | Put | Currency Future | 12.0000 | 23.0000 | 91.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 3,131.0000 | 3,306.0000 | 5.589 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.55 | Call | Currency Future | 4,120.0000 | 3,945.0000 | (4.248) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.45 | Call | Currency Future | 4,220.0000 | 4,045.0000 | (4.147) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.45 | Call | Currency Future | 3,220.0000 | 3,045.0000 | (5.435) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.45 | Call | Currency Future | 2,221.0000 | 2,046.0000 | (7.879) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.55 | Call | Currency Future | 3,120.0000 | 2,945.0000 | (5.609) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.55 | Call | Currency Future | 2,121.0000 | 1,946.0000 | (8.251) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.45 | Call | Currency Future | 1,226.0000 | 1,054.0000 | (14.029) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 7.0000 | 12.0000 | 71.429 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.45 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.55 | Call | Currency Future | 1,127.0000 | 957.0000 | (15.084) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.55 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 3,331.0000 | 3,505.0000 | 5.224 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 2,733.0000 | 2,907.0000 | 6.367 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.70 | Put | Currency Future | 8,030.0000 | 8,205.0000 | 2.179 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 3,231.0000 | 3,406.0000 | 5.416 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.75 | Put | Currency Future | 8,080.0000 | 8,255.0000 | 2.166 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 2,042.0000 | 2,213.0000 | 8.374 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 2,634.0000 | 2,807.0000 | 6.568 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.75 | Call | Currency Future | 3,920.0000 | 3,745.0000 | (4.464) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 5,230.0000 | 5,405.0000 | 3.346 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 2,535.0000 | 2,708.0000 | 6.824 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.50 | Call | Currency Future | 4,170.0000 | 3,995.0000 | (4.197) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 3,032.0000 | 3,206.0000 | 5.739 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.50 | Put | Currency Future | 7,830.0000 | 8,005.0000 | 2.235 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.80 | Put | Currency Future | 8,130.0000 | 8,305.0000 | 2.153 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 18.0000 | 33.0000 | 83.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 9,530 |
| 06/10/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 888.0000 | 728.0000 | (18.018) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 1,602.0000 | 1,771.0000 | 10.549 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 2,436.0000 | 2,609.0000 | 7.102 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 4,130.0000 | 4,305.0000 | 4.237 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.60 | Call | Currency Future | 4,070.0000 | 3,895.0000 | (4.300) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,980.0000 | 4,155.0000 | 4.397 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 4,580.0000 | 4,755.0000 | 3.821 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,456.0000 | 1,625.0000 | 11.607 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,882.0000 | 3,056.0000 | 6.037 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 1,871.0000 | 1,697.0000 | (9.300) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 27.0000 | 20.0000 | (25.926) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 1,944.0000 | 2,115.0000 | 8.796 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 2,870.0000 | 2,695.0000 | (6.098) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 5,180.0000 | 5,355.0000 | 3.378 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.60 | Put | Currency Future | 7,930.0000 | 8,105.0000 | 2.207 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 15.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 1,699.0000 | 1,870.0000 | 10.065 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 5,130.0000 | 5,305.0000 | 3.411 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 13.55 | Put | Currency Future | 5,880.0000 | 6,055.0000 | 2.976 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 939.0000 | 1,096.0000 | 16.720 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 2,288.0000 | 2,460.0000 | 7.517 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 4,080.0000 | 4,255.0000 | 4.289 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 1,217.0000 | 1,382.0000 | 13.558 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2009/12/14 | 3.80 | Call | Currency Future | 3,870.0000 | 3,695.0000 | (4.522) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.95 | Put | Currency Future | 5,280.0000 | 5,455.0000 | 3.314 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.35 | Put | Currency Future | 4,680.0000 | 4,855.0000 | 3.739 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.65 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.10 | Put | Currency Future | 4,430.0000 | 4,605.0000 | 3.950 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 3.65 | Call | Currency Future | 4,020.0000 | 3,845.0000 | (4.353) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.65 | Put | Currency Future | 1,994.0000 | 2,164.0000 | 8.526 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.65 | Put | Currency Future | 7,980.0000 | 8,155.0000 | 2.193 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 13.25 | Put | Currency Future | 5,580.0000 | 5,755.0000 | 3.136 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 15.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.15 | Put | Currency Future | 4,480.0000 | 4,655.0000 | 3.906 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.30 | Put | Currency Future | 3,630.0000 | 3,805.0000 | 4.821 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 12.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 11.55 | Put | Currency Future | 3,880.0000 | 4,055.0000 | 4.510 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.95 | Put | Currency Future | 3,281.0000 | 3,455.0000 | 5.303 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 10.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.75 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2009/12/14 | 9.75 | Put | Currency Future | 2,091.0000 | 2,263.0000 | 8.226 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | | | Currency Future | 7.8012 | 7.6235 | (2.278) | 7.7200 | 7.6500 | 29,387 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.55 | Call | Currency Future | 187.0000 | 150.0000 | (19.786) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 4,019.0000 | 4,191.0000 | 4.280 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.45 | Call | Currency Future | 577.0000 | 462.0000 | (19.931) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.20 | Put | Currency Future | 141.0000 | 187.0000 | 32.624 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.85 | Put | Currency Future | 420.0000 | 524.0000 | 24.762 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.70 | Put | Currency Future | 337.0000 | 424.0000 | 25.816 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.20 | Put | Currency Future | 660.0000 | 785.0000 | 18.939 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 3,426.0000 | 3,599.0000 | 5.050 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.30 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 9.00 | Put | Currency Future | 1,325.0000 | 1,479.0000 | 11.623 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.00 | Put | Currency Future | 4,214.0000 | 4,388.0000 | 4.129 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.95 | Call | Currency Future | 932.0000 | 786.0000 | (15.665) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.55 | Call | Currency Future | 1,285.0000 | 1,116.0000 | (13.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.75 | Call | Currency Future | 414.0000 | 330.0000 | (20.290) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.85 | Call | Currency Future | 371.0000 | 297.0000 | (19.946) | 0 | 0 | 4,000 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 18,339 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.20 | Call | Currency Future | 261.0000 | 209.0000 | (19.923) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.10 | Put | Currency Future | 1,415.0000 | 1,571.0000 | 11.025 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.00 | Call | Currency Future | 126.0000 | 102.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 96.0000 | 78.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.95 | Put | Currency Future | 9.0000 | 12.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.75 | Call | Currency Future | 3,052.0000 | 2,875.0000 | (5.799) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.55 | Put | Currency Future | 33.0000 | 43.0000 | 30.303 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.20 | Call | Currency Future | 742.0000 | 611.0000 | (17.655) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.70 | Call | Currency Future | 438.0000 | 348.0000 | (20.548) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 2,211.0000 | 2,377.0000 | 7.508 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.10 | Call | Currency Future | 116.0000 | 95.0000 | (18.103) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.00 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.95 | Put | Currency Future | 81.0000 | 113.0000 | 39.506 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.05 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 3,278.0000 | 3,451.0000 | 5.278 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.40 | Put | Currency Future | 814.0000 | 949.0000 | 16.585 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.30 | Put | Currency Future | 5,501.0000 | 5,678.0000 | 3.218 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,645.0000 | 1,805.0000 | 9.726 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.75 | Call | Currency Future | 2,057.0000 | 1,881.0000 | (8.556) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.05 | Put | Currency Future | 5,253.0000 | 5,429.0000 | 3.350 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.30 | Put | Currency Future | 4,509.0000 | 4,684.0000 | 3.881 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.40 | Call | Currency Future | 215.0000 | 172.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.55 | Call | Currency Future | 83.0000 | 68.0000 | (18.072) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 2,402.0000 | 2,570.0000 | 6.994 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.65 | Put | Currency Future | 5,850.0000 | 6,027.0000 | 3.026 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.25 | Put | Currency Future | 4,460.0000 | 4,634.0000 | 3.901 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.70 | Put | Currency Future | 1,062.0000 | 1,208.0000 | 13.748 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 7.55 | Call | Currency Future | 518.0000 | 410.0000 | (20.849) | 0 | 0 | 15,890 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.40 | Put | Currency Future | 1,691.0000 | 1,852.0000 | 9.521 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.25 | Put | Currency Future | 5,452.0000 | 5,628.0000 | 3.228 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.95 | Call | Currency Future | 1,860.0000 | 1,686.0000 | (9.355) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.55 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.75 | Put | Currency Future | 363.0000 | 456.0000 | 25.620 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 28,586 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 54.0000 | 44.0000 | (18.519) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.25 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.25 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.95 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.55 | Call | Currency Future | 2,255.0000 | 2,079.0000 | (7.805) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.80 | Put | Currency Future | 389.0000 | 490.0000 | 25.964 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.55 | Put | Currency Future | 1,832.0000 | 1,995.0000 | 8.897 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 62.0000 | 50.0000 | (19.355) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,887.0000 | 3,058.0000 | 5.923 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,879.0000 | 2,043.0000 | 8.728 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.95 | Call | Currency Future | 2,853.0000 | 2,675.0000 | (6.239) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.55 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.80 | Call | Currency Future | 390.0000 | 313.0000 | (19.744) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.40 | Put | Currency Future | 5,601.0000 | 5,778.0000 | 3.160 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.60 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 80.0000 | 66.0000 | (17.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.05 | Call | Currency Future | 2,753.0000 | 2,576.0000 | (6.429) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.55 | Call | Currency Future | 3,252.0000 | 3,074.0000 | (5.474) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.65 | Put | Currency Future | 313.0000 | 393.0000 | 25.559 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.40 | Call | Currency Future | 92.0000 | 76.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.60 | Put | Currency Future | 5,800.0000 | 5,978.0000 | 3.069 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 1,506.0000 | 1,664.0000 | 10.491 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.70 | Call | Currency Future | 163.0000 | 131.0000 | (19.632) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.30 | Call | Currency Future | 237.0000 | 190.0000 | (19.831) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.55 | Put | Currency Future | 936.0000 | 1,077.0000 | 15.064 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.55 | Call | Currency Future | 41.0000 | 33.0000 | (19.512) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.75 | Put | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.70 | Put | Currency Future | 337.0000 | 424.0000 | 25.816 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.60 | Put | Currency Future | 978.0000 | 1,120.0000 | 14.519 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 9.95 | Call | Currency Future | 62.0000 | 50.0000 | (19.355) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 2,789.0000 | 2,960.0000 | 6.131 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.05 | Call | Currency Future | 853.0000 | 713.0000 | (16.413) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.45 | Put | Currency Future | 226.0000 | 289.0000 | 27.876 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.75 | Put | Currency Future | 50.0000 | 70.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.60 | Call | Currency Future | 179.0000 | 143.0000 | (20.112) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 39.0000 | 32.0000 | (17.949) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.65 | Call | Currency Future | 38.0000 | 31.0000 | (18.421) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.05 | Call | Currency Future | 1,763.0000 | 1,589.0000 | (9.870) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.20 | Call | Currency Future | 2,603.0000 | 2,426.0000 | (6.800) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.65 | Put | Currency Future | 1,020.0000 | 1,164.0000 | 14.118 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 3,328.0000 | 3,500.0000 | 5.168 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.30 | Call | Currency Future | 673.0000 | 548.0000 | (18.574) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.05 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.45 | Put | Currency Future | 27.0000 | 35.0000 | 29.630 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,623.0000 | 3,797.0000 | 4.803 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 116.0000 | 95.0000 | (18.103) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.20 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.55 | Put | Currency Future | 267.0000 | 337.0000 | 26.217 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.00 | Call | Currency Future | 319.0000 | 255.0000 | (20.063) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.45 | Put | Currency Future | 5,651.0000 | 5,828.0000 | 3.132 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.40 | Put | Currency Future | 4,608.0000 | 4,783.0000 | 3.798 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.40 | Call | Currency Future | 1,426.0000 | 1,255.0000 | (11.992) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.75 | Call | Currency Future | 1,101.0000 | 944.0000 | (14.260) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.20 | Put | Currency Future | 16.0000 | 21.0000 | 31.250 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.90 | Call | Currency Future | 353.0000 | 282.0000 | (20.113) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.65 | Call | Currency Future | 171.0000 | 137.0000 | (19.883) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.95 | Call | Currency Future | 335.0000 | 268.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.90 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 107.0000 | 88.0000 | (17.757) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.45 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.20 | Call | Currency Future | 1,617.0000 | 1,445.0000 | (10.637) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.00 | Call | Currency Future | 892.0000 | 749.0000 | (16.031) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 8.00 | Put | Currency Future | 518.0000 | 631.0000 | 21.815 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.30 | Put | Currency Future | 736.0000 | 866.0000 | 17.663 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 1,598.0000 | 1,758.0000 | 10.013 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.45 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 46.0000 | 38.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.95 | Put | Currency Future | 484.0000 | 595.0000 | 22.934 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.40 | Put | Currency Future | 24.0000 | 32.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.10 | Put | Currency Future | 1,415.0000 | 1,571.0000 | 11.025 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.60 | Put | Currency Future | 37.0000 | 47.0000 | 27.027 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.45 | Call | Currency Future | 3,352.0000 | 3,174.0000 | (5.310) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.20 | Call | Currency Future | 3,602.0000 | 3,424.0000 | (4.942) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.50 | Call | Currency Future | 196.0000 | 157.0000 | (19.898) | 0 | 0 | 15,890 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.30 | Call | Currency Future | 99.0000 | 81.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.25 | Call | Currency Future | 103.0000 | 84.0000 | (18.447) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.40 | Put | Currency Future | 7,599.0000 | 7,777.0000 | 2.342 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.60 | Call | Currency Future | 2,206.0000 | 2,029.0000 | (8.024) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.45 | Call | Currency Future | 2,355.0000 | 2,178.0000 | (7.516) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.70 | Call | Currency Future | 438.0000 | 348.0000 | (20.548) | 0 | 0 | 350 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.50 | Put | Currency Future | 895.0000 | 1,034.0000 | 15.531 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 54.0000 | 44.0000 | (18.519) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.25 | Put | Currency Future | 1,552.0000 | 1,711.0000 | 10.245 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 2,595.0000 | 2,764.0000 | 6.513 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.30 | Put | Currency Future | 172.0000 | 225.0000 | 30.814 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.60 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.45 | Call | Currency Future | 1,378.0000 | 1,209.0000 | (12.264) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.00 | Put | Currency Future | 91.0000 | 126.0000 | 38.462 | 0 | 0 | 4,000 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.15 | Call | Currency Future | 112.0000 | 91.0000 | (18.750) | 0 | 0 | 18,339 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.00 | Put | Currency Future | 3,229.0000 | 3,402.0000 | 5.358 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.95 | Put | Currency Future | 5,153.0000 | 5,329.0000 | 3.415 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.60 | Call | Currency Future | 1,238.0000 | 1,071.0000 | (13.489) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.45 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.65 | Call | Currency Future | 464.0000 | 366.0000 | (21.121) | 0 | 0 | 279 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.45 | Call | Currency Future | 206.0000 | 164.0000 | (20.388) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.95 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 12.70 | Put | Currency Future | 4,905.0000 | 5,081.0000 | 3.588 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.90 | Call | Currency Future | 2,902.0000 | 2,725.0000 | (6.099) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.35 | Call | Currency Future | 3,452.0000 | 3,274.0000 | (5.156) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.50 | Call | Currency Future | 3,302.0000 | 3,124.0000 | (5.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.10 | Call | Currency Future | 289.0000 | 231.0000 | (20.069) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.45 | Put | Currency Future | 854.0000 | 991.0000 | 16.042 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.40 | Call | Currency Future | 4,401.0000 | 4,224.0000 | (4.022) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.35 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.75 | Call | Currency Future | 36.0000 | 29.0000 | (19.444) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.20 | Put | Currency Future | 1,506.0000 | 1,664.0000 | 10.491 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.00 | Put | Currency Future | 5,203.0000 | 5,379.0000 | 3.383 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.40 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.50 | Call | Currency Future | 547.0000 | 436.0000 | (20.293) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.35 | Call | Currency Future | 2,454.0000 | 2,277.0000 | (7.213) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.10 | Put | Currency Future | 587.0000 | 707.0000 | 20.443 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.45 | Call | Currency Future | 43.0000 | 35.0000 | (18.605) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.00 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.50 | Put | Currency Future | 246.0000 | 312.0000 | 26.829 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.35 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.90 | Put | Currency Future | 452.0000 | 559.0000 | 23.673 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 107.0000 | 88.0000 | (17.757) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.90 | Put | Currency Future | 71.0000 | 101.0000 | 42.254 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.20 | Put | Currency Future | 4,411.0000 | 4,585.0000 | 3.945 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.50 | Put | Currency Future | 3,722.0000 | 3,896.0000 | 4.675 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.15 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.20 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.45 | Put | Currency Future | 2,692.0000 | 2,862.0000 | 6.315 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.15 | Put | Currency Future | 5,352.0000 | 5,529.0000 | 3.307 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.50 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.05 | Put | Currency Future | 552.0000 | 669.0000 | 21.196 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.75 | Put | Currency Future | 2,984.0000 | 3,156.0000 | 5.764 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.40 | Call | Currency Future | 45.0000 | 37.0000 | (17.778) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.90 | Call | Currency Future | 1,909.0000 | 1,735.0000 | (9.115) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.50 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 2,789.0000 | 2,960.0000 | 6.131 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.40 | Put | Currency Future | 2,644.0000 | 2,813.0000 | 6.392 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.90 | Put | Currency Future | 8.0000 | 11.0000 | 37.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.60 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 41.0000 | 33.0000 | (19.512) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 56.0000 | 45.0000 | (19.643) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.15 | Call | Currency Future | 2,653.0000 | 2,476.0000 | (6.672) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.90 | Call | Currency Future | 972.0000 | 824.0000 | (15.226) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.00 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 15.0000 | 10.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 2,354.0000 | 2,522.0000 | 7.137 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.65 | Call | Currency Future | 1,192.0000 | 1,028.0000 | (13.758) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.35 | Put | Currency Future | 189.0000 | 245.0000 | 29.630 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.50 | Call | Currency Future | 2,305.0000 | 2,128.0000 | (7.679) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.15 | Put | Currency Future | 1,461.0000 | 1,617.0000 | 10.678 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.65 | Put | Currency Future | 1,926.0000 | 2,090.0000 | 8.515 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.50 | Call | Currency Future | 42.0000 | 34.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.05 | Put | Currency Future | 4,263.0000 | 4,437.0000 | 4.082 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.65 | Put | Currency Future | 41.0000 | 54.0000 | 31.707 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.35 | Call | Currency Future | 1,473.0000 | 1,302.0000 | (11.609) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.20 | Put | Currency Future | 6,400.0000 | 6,577.0000 | 2.766 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.60 | Call | Currency Future | 491.0000 | 386.0000 | (21.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 67.0000 | 54.0000 | (19.403) | 0 | 0 | 28,586 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.35 | Put | Currency Future | 775.0000 | 907.0000 | 17.032 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.25 | Call | Currency Future | 249.0000 | 199.0000 | (20.080) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 1,738.0000 | 1,900.0000 | 9.321 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 2,741.0000 | 2,911.0000 | 6.202 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 4,165.0000 | 4,338.0000 | 4.154 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 2,451.0000 | 2,619.0000 | 6.854 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.35 | Put | Currency Future | 22.0000 | 29.0000 | 31.818 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 6.70 | Call | Currency Future | 1,146.0000 | 985.0000 | (14.049) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.50 | Put | Currency Future | 30.0000 | 39.0000 | 30.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.20 | Put | Currency Future | 8,399.0000 | 8,577.0000 | 2.119 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 2,116.0000 | 2,281.0000 | 7.798 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.25 | Put | Currency Future | 698.0000 | 825.0000 | 18.195 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 89.0000 | 73.0000 | (17.978) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 4,067.0000 | 4,240.0000 | 4.254 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.20 | Call | Currency Future | 52.0000 | 42.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.05 | Put | Currency Future | 11.0000 | 15.0000 | 36.364 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.35 | Call | Currency Future | 640.0000 | 518.0000 | (19.063) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.70 | Put | Currency Future | 45.0000 | 62.0000 | 37.778 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.50 | Call | Currency Future | 1,331.0000 | 1,162.0000 | (12.697) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.10 | Put | Currency Future | 6,300.0000 | 6,477.0000 | 2.810 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.95 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.10 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.85 | Put | Currency Future | 1,192.0000 | 1,342.0000 | 12.584 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.15 | Put | Currency Future | 2,402.0000 | 2,570.0000 | 6.994 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 3,131.0000 | 3,303.0000 | 5.493 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.65 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.10 | Put | Currency Future | 114.0000 | 154.0000 | 35.088 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.60 | Call | Currency Future | 3,202.0000 | 3,024.0000 | (5.559) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.70 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.60 | Put | Currency Future | 289.0000 | 363.0000 | 25.606 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.65 | Put | Currency Future | 4,855.0000 | 5,031.0000 | 3.625 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.10 | Put | Currency Future | 4,312.0000 | 4,486.0000 | 4.035 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 77.0000 | 64.0000 | (16.883) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.10 | Put | Currency Future | 5,302.0000 | 5,479.0000 | 3.338 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,926.0000 | 2,090.0000 | 8.515 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 13.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.60 | Put | Currency Future | 8,799.0000 | 8,977.0000 | 2.023 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.10 | Put | Currency Future | 8,299.0000 | 8,477.0000 | 2.145 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 77.0000 | 64.0000 | (16.883) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 2,211.0000 | 2,377.0000 | 7.508 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.15 | Put | Currency Future | 6,350.0000 | 6,527.0000 | 2.787 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.65 | Call | Currency Future | 4,151.0000 | 3,974.0000 | (4.264) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.70 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.40 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.55 | Put | Currency Future | 8,749.0000 | 8,927.0000 | 2.035 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.05 | Call | Currency Future | 303.0000 | 242.0000 | (20.132) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 2,838.0000 | 3,009.0000 | 6.025 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.80 | Put | Currency Future | 2,069.0000 | 2,233.0000 | 7.927 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.15 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.10 | Call | Currency Future | 815.0000 | 678.0000 | (16.810) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.70 | Call | Currency Future | 3,102.0000 | 2,925.0000 | (5.706) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.40 | Call | Currency Future | 3,402.0000 | 3,224.0000 | (5.232) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.30 | Put | Currency Future | 6,500.0000 | 6,677.0000 | 2.723 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.60 | Put | Currency Future | 6,800.0000 | 6,977.0000 | 2.603 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.60 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.85 | Call | Currency Future | 143.0000 | 116.0000 | (18.881) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.65 | Put | Currency Future | 7,849.0000 | 8,027.0000 | 2.268 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.10 | Call | Currency Future | 1,714.0000 | 1,541.0000 | (10.093) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.65 | Put | Currency Future | 8,849.0000 | 9,027.0000 | 2.012 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.70 | Call | Currency Future | 2,107.0000 | 1,931.0000 | (8.353) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.40 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.55 | Put | Currency Future | 6,750.0000 | 6,927.0000 | 2.622 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.35 | Call | Currency Future | 226.0000 | 181.0000 | (19.912) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.10 | Call | Currency Future | 3,702.0000 | 3,524.0000 | (4.808) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 58.0000 | 47.0000 | (18.966) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.80 | Call | Currency Future | 70.0000 | 57.0000 | (18.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.80 | Put | Currency Future | 6,000.0000 | 6,177.0000 | 2.950 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.85 | Put | Currency Future | 63.0000 | 90.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 5.40 | Call | Currency Future | 2,404.0000 | 2,227.0000 | (7.363) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 2,307.0000 | 2,473.0000 | 7.195 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 5,751.0000 | 5,928.0000 | 3.078 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.90 | Put | Currency Future | 4,116.0000 | 4,289.0000 | 4.203 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.85 | Call | Currency Future | 67.0000 | 54.0000 | (19.403) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.10 | Put | Currency Future | 13.0000 | 17.0000 | 30.769 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.85 | Call | Currency Future | 1,014.0000 | 863.0000 | (14.892) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.40 | Call | Currency Future | 608.0000 | 490.0000 | (19.408) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.45 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.85 | Call | Currency Future | 1,958.0000 | 1,783.0000 | (8.938) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.40 | Put | Currency Future | 207.0000 | 266.0000 | 28.502 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.30 | Call | Currency Future | 1,521.0000 | 1,349.0000 | (11.308) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.60 | Put | Currency Future | 4,806.0000 | 4,981.0000 | 3.641 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 6,100.0000 | 6,277.0000 | 2.902 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.90 | Call | Currency Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.45 | Put | Currency Future | 4,657.0000 | 4,832.0000 | 3.758 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.10 | Call | Currency Future | 2,703.0000 | 2,526.0000 | (6.548) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.85 | Call | Currency Future | 2,952.0000 | 2,775.0000 | (5.996) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 99.0000 | 81.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.40 | Put | Currency Future | 8,599.0000 | 8,777.0000 | 2.070 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.10 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.30 | Put | Currency Future | 20.0000 | 26.0000 | 30.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.15 | Put | Currency Future | 623.0000 | 746.0000 | 19.743 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.90 | Put | Currency Future | 2,164.0000 | 2,329.0000 | 7.625 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 1,598.0000 | 1,758.0000 | 10.013 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.05 | Call | Currency Future | 3,751.0000 | 3,574.0000 | (4.719) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.25 | Call | Currency Future | 2,554.0000 | 2,376.0000 | (6.969) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.90 | Call | Currency Future | 65.0000 | 52.0000 | (20.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 13.95 | Put | Currency Future | 6,150.0000 | 6,327.0000 | 2.878 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.50 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.80 | Put | Currency Future | 2,069.0000 | 2,233.0000 | 7.927 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.15 | Call | Currency Future | 275.0000 | 219.0000 | (20.364) | 0 | 0 | 279 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.45 | Put | Currency Future | 8,649.0000 | 8,827.0000 | 2.058 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.05 | Put | Currency Future | 1,370.0000 | 1,525.0000 | 11.314 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 4,067.0000 | 4,240.0000 | 4.254 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 4,559.0000 | 4,733.0000 | 3.817 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.25 | Call | Currency Future | 3,552.0000 | 3,374.0000 | (5.011) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.05 | Call | Currency Future | 121.0000 | 98.0000 | (19.008) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 80.0000 | 66.0000 | (17.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,887.0000 | 3,058.0000 | 5.923 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.65 | Put | Currency Future | 6,850.0000 | 7,027.0000 | 2.584 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.05 | Put | Currency Future | 8,249.0000 | 8,427.0000 | 2.158 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.45 | Put | Currency Future | 6,650.0000 | 6,827.0000 | 2.662 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,879.0000 | 2,043.0000 | 8.728 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 3,377.0000 | 3,550.0000 | 5.123 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.90 | Put | Currency Future | 5,103.0000 | 5,280.0000 | 3.469 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.05 | Put | Currency Future | 6,250.0000 | 6,427.0000 | 2.832 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.25 | Put | Currency Future | 3,475.0000 | 3,649.0000 | 5.007 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.70 | Call | Currency Future | 75.0000 | 61.0000 | (18.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 5,551.0000 | 5,728.0000 | 3.189 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.00 | Call | Currency Future | 60.0000 | 49.0000 | (18.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.65 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.25 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.70 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.35 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.00 | Put | Currency Future | 2,259.0000 | 2,425.0000 | 7.348 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 14.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 38.0000 | 31.0000 | (18.421) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.90 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.00 | Call | Currency Future | 3,801.0000 | 3,624.0000 | (4.657) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.40 | Put | Currency Future | 6,600.0000 | 6,777.0000 | 2.682 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.50 | Put | Currency Future | 8,699.0000 | 8,877.0000 | 2.046 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.15 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,974.0000 | 2,138.0000 | 8.308 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 1,280.0000 | 1,433.0000 | 11.953 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.30 | Put | Currency Future | 2,547.0000 | 2,716.0000 | 6.635 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.50 | Put | Currency Future | 6,700.0000 | 6,877.0000 | 2.642 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.15 | Call | Currency Future | 3,652.0000 | 3,474.0000 | (4.874) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.75 | Call | Currency Future | 156.0000 | 126.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 4,019.0000 | 4,191.0000 | 4.280 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 132.0000 | 106.0000 | (19.697) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 48.0000 | 39.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.00 | Call | Currency Future | 2,803.0000 | 2,625.0000 | (6.350) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.05 | Put | Currency Future | 102.0000 | 140.0000 | 37.255 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.15 | Put | Currency Future | 4,362.0000 | 4,536.0000 | 3.989 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.25 | Call | Currency Future | 1,569.0000 | 1,397.0000 | (10.962) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 48.0000 | 39.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.70 | Put | Currency Future | 3,920.0000 | 4,093.0000 | 4.413 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.50 | Put | Currency Future | 5,701.0000 | 5,878.0000 | 3.105 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.20 | Put | Currency Future | 2,451.0000 | 2,619.0000 | 6.854 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.25 | Call | Currency Future | 707.0000 | 579.0000 | (18.105) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 20.0000 | 14.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.80 | Call | Currency Future | 150.0000 | 121.0000 | (19.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.85 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.15 | Put | Currency Future | 8,349.0000 | 8,527.0000 | 2.132 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.75 | Put | Currency Future | 1,105.0000 | 1,252.0000 | 13.303 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 2,354.0000 | 2,522.0000 | 7.137 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 1,148.0000 | 1,297.0000 | 12.979 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.50 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.00 | Put | Currency Future | 8,199.0000 | 8,377.0000 | 2.171 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.15 | Put | Currency Future | 127.0000 | 170.0000 | 33.858 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 56.0000 | 45.0000 | (19.643) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.60 | Put | Currency Future | 3,821.0000 | 3,995.0000 | 4.554 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 3,082.0000 | 3,254.0000 | 5.581 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.20 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.85 | Put | Currency Future | 5,054.0000 | 5,230.0000 | 3.482 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.00 | Call | Currency Future | 1,811.0000 | 1,637.0000 | (9.608) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.85 | Put | Currency Future | 7.0000 | 10.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.65 | Call | Currency Future | 2,156.0000 | 1,980.0000 | (8.163) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.15 | Put | Currency Future | 14.0000 | 19.0000 | 35.714 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 33.0000 | 28.0000 | (15.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 5,402.0000 | 5,578.0000 | 3.258 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 52.0000 | 42.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 75.0000 | 61.0000 | (18.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.00 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.15 | Call | Currency Future | 778.0000 | 644.0000 | (17.224) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.00 | Put | Currency Future | 6,200.0000 | 6,377.0000 | 2.855 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 70.0000 | 57.0000 | (18.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.85 | Put | Currency Future | 2,116.0000 | 2,281.0000 | 7.798 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.00 | Put | Currency Future | 10.0000 | 14.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 16.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 14.25 | Put | Currency Future | 6,450.0000 | 6,627.0000 | 2.744 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.90 | Put | Currency Future | 1,236.0000 | 1,387.0000 | 12.217 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 12.50 | Put | Currency Future | 4,707.0000 | 4,882.0000 | 3.718 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,974.0000 | 2,138.0000 | 8.308 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.15 | Call | Currency Future | 1,665.0000 | 1,493.0000 | (10.330) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.80 | Call | Currency Future | 1,056.0000 | 903.0000 | (14.489) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 9.45 | Put | Currency Future | 1,738.0000 | 1,900.0000 | 9.321 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.65 | Call | Currency Future | 3,152.0000 | 2,974.0000 | (5.647) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.30 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.80 | Put | Currency Future | 55.0000 | 80.0000 | 45.455 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 5.30 | Call | Currency Future | 2,504.0000 | 2,327.0000 | (7.069) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.30 | Call | Currency Future | 3,502.0000 | 3,324.0000 | (5.083) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.45 | Call | Currency Future | 89.0000 | 73.0000 | (17.978) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 4.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.35 | Put | Currency Future | 4,559.0000 | 4,733.0000 | 3.817 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.30 | Put | Currency Future | 8,499.0000 | 8,677.0000 | 2.094 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.80 | Put | Currency Future | 7,999.0000 | 8,177.0000 | 2.225 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.35 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.35 | Put | Currency Future | 8,549.0000 | 8,727.0000 | 2.082 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 6.25 | Put | Currency Future | 18.0000 | 23.0000 | 27.778 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.35 | Put | Currency Future | 6,550.0000 | 6,727.0000 | 2.702 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 7.25 | Put | Currency Future | 156.0000 | 205.0000 | 31.410 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 14.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.90 | Call | Currency Future | 137.0000 | 111.0000 | (18.978) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 16.25 | Put | Currency Future | 8,449.0000 | 8,627.0000 | 2.107 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.25 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 8.95 | Call | Currency Future | 132.0000 | 106.0000 | (19.697) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.30 | Put | Currency Future | 2,547.0000 | 2,716.0000 | 6.635 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 3,033.0000 | 3,205.0000 | 5.671 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.95 | Put | Currency Future | 3,180.0000 | 3,353.0000 | 5.440 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 3,131.0000 | 3,303.0000 | 5.493 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.60 | Call | Currency Future | 4,201.0000 | 4,024.0000 | (4.213) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.95 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.85 | Put | Currency Future | 6,050.0000 | 6,227.0000 | 2.926 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 15.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 15.60 | Put | Currency Future | 7,799.0000 | 7,977.0000 | 2.282 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 3,278.0000 | 3,451.0000 | 5.278 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.85 | Put | Currency Future | 8,049.0000 | 8,227.0000 | 2.211 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 37.0000 | 30.0000 | (18.919) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 3,328.0000 | 3,500.0000 | 5.168 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.85 | Call | Currency Future | 3,951.0000 | 3,774.0000 | (4.480) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.15 | Put | Currency Future | 3,377.0000 | 3,550.0000 | 5.123 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.55 | Put | Currency Future | 7,749.0000 | 7,927.0000 | 2.297 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 33.0000 | 28.0000 | (15.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 3,082.0000 | 3,254.0000 | 5.581 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 2,936.0000 | 3,107.0000 | 5.824 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.55 | Put | Currency Future | 267.0000 | 337.0000 | 26.217 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 7.55 | Call | Currency Future | 518.0000 | 410.0000 | (20.849) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,623.0000 | 3,797.0000 | 4.803 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.55 | Put | Currency Future | 33.0000 | 43.0000 | 30.303 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.65 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.55 | Call | Currency Future | 1,285.0000 | 1,116.0000 | (13.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.55 | Call | Currency Future | 4,251.0000 | 4,074.0000 | (4.164) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.70 | Call | Currency Future | 1,146.0000 | 985.0000 | (14.049) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,574.0000 | 3,747.0000 | 4.841 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.55 | Call | Currency Future | 3,252.0000 | 3,074.0000 | (5.474) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.70 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.65 | Put | Currency Future | 3,870.0000 | 4,044.0000 | 4.496 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.55 | Call | Currency Future | 2,255.0000 | 2,079.0000 | (7.805) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.70 | Call | Currency Future | 2,107.0000 | 1,931.0000 | (8.353) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.45 | Put | Currency Future | 3,672.0000 | 3,846.0000 | 4.739 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.55 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/03/15 | 4.70 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.55 | Put | Currency Future | 3,771.0000 | 3,945.0000 | 4.614 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.55 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 6.70 | Put | Currency Future | 45.0000 | 62.0000 | 37.778 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.55 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.75 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.90 | Call | Currency Future | 3,901.0000 | 3,724.0000 | (4.537) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.75 | Put | Currency Future | 3,969.0000 | 4,142.0000 | 4.359 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.70 | Call | Currency Future | 3,102.0000 | 2,925.0000 | (5.706) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.70 | Call | Currency Future | 4,101.0000 | 3,924.0000 | (4.316) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.60 | Call | Currency Future | 39.0000 | 32.0000 | (17.949) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.90 | Put | Currency Future | 8,099.0000 | 8,277.0000 | 2.198 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 3.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.60 | Put | Currency Future | 2,838.0000 | 3,009.0000 | 6.025 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 3,033.0000 | 3,205.0000 | 5.671 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 3,524.0000 | 3,698.0000 | 4.938 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,574.0000 | 3,747.0000 | 4.841 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 15.70 | Put | Currency Future | 7,899.0000 | 8,077.0000 | 2.253 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 3,663.0000 | 3,836.0000 | 4.723 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 1,280.0000 | 1,433.0000 | 11.953 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.80 | Put | Currency Future | 6.0000 | 9.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 5.80 | Call | Currency Future | 2,008.0000 | 1,832.0000 | (8.765) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.80 | Call | Currency Future | 3,002.0000 | 2,825.0000 | (5.896) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 4.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 3,524.0000 | 3,698.0000 | 4.938 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 2,021.0000 | 2,185.0000 | 8.115 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/03/15 | 9.50 | Put | Currency Future | 1,785.0000 | 1,947.0000 | 9.076 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/03/15 | 11.60 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.50 | Call | Currency Future | 86.0000 | 71.0000 | (17.442) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 3,821.0000 | 3,995.0000 | 4.554 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 3.80 | Call | Currency Future | 4,001.0000 | 3,824.0000 | (4.424) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.70 | Put | Currency Future | 5,900.0000 | 6,077.0000 | 3.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,645.0000 | 1,805.0000 | 9.726 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 13.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 96.0000 | 78.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 9.75 | Call | Currency Future | 72.0000 | 59.0000 | (18.056) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.25 | Put | Currency Future | 2,499.0000 | 2,667.0000 | 6.723 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.35 | Call | Currency Future | 46.0000 | 38.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.25 | Call | Currency Future | 50.0000 | 41.0000 | (18.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.05 | Call | Currency Future | 58.0000 | 47.0000 | (18.966) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.05 | Put | Currency Future | 2,307.0000 | 2,473.0000 | 7.195 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 2,595.0000 | 2,764.0000 | 6.513 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.55 | Put | Currency Future | 4,756.0000 | 4,932.0000 | 3.701 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 12.55 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 20.0000 | 14.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | | | Currency Future | 7.9324 | 7.7505 | (2.293) | 7.8200 | 7.7700 | 16,854 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.80 | Put | Currency Future | 428.0000 | 517.0000 | 20.794 | 0 | 0 | 100 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.65 | Put | Currency Future | 1,013.0000 | 1,148.0000 | 13.327 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.05 | Put | Currency Future | 2,246.0000 | 2,409.0000 | 7.257 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.50 | Put | Currency Future | 5,597.0000 | 5,774.0000 | 3.162 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.15 | Put | Currency Future | 3,292.0000 | 3,463.0000 | 5.194 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.50 | Call | Currency Future | 173.0000 | 148.0000 | (14.451) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.40 | Call | Currency Future | 44.0000 | 38.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.75 | Put | Currency Future | 7,829.0000 | 8,009.0000 | 2.299 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.70 | Put | Currency Future | 4,807.0000 | 4,983.0000 | 3.661 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.05 | Call | Currency Future | 34.0000 | 29.0000 | (14.706) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.15 | Call | Currency Future | 943.0000 | 809.0000 | (14.210) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.50 | Put | Currency Future | 1,740.0000 | 1,897.0000 | 9.023 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.30 | Put | Currency Future | 2,480.0000 | 2,645.0000 | 6.653 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.50 | Put | Currency Future | 7,581.0000 | 7,760.0000 | 2.361 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.70 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 12.05 | Put | Currency Future | 4,169.0000 | 4,344.0000 | 4.198 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.75 | Put | Currency Future | 1,093.0000 | 1,232.0000 | 12.717 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.30 | Call | Currency Future | 112.0000 | 95.0000 | (15.179) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.70 | Call | Currency Future | 39.0000 | 33.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.05 | Put | Currency Future | 5,152.0000 | 5,329.0000 | 3.436 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.35 | Call | Currency Future | 365.0000 | 307.0000 | (15.890) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.40 | Put | Currency Future | 4,512.0000 | 4,687.0000 | 3.879 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.75 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.50 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.00 | Put | Currency Future | 16.0000 | 22.0000 | 37.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.70 | Call | Currency Future | 59.0000 | 52.0000 | (11.864) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.35 | Put | Currency Future | 783.0000 | 907.0000 | 15.837 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.85 | Call | Currency Future | 143.0000 | 122.0000 | (14.685) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.25 | Put | Currency Future | 6,339.0000 | 6,517.0000 | 2.808 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.00 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.00 | Call | Currency Future | 1,948.0000 | 1,772.0000 | (9.035) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.70 | Put | Currency Future | 3,827.0000 | 4,001.0000 | 4.547 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.65 | Call | Currency Future | 3,285.0000 | 3,104.0000 | (5.510) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.15 | Put | Currency Future | 160.0000 | 209.0000 | 30.625 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.85 | Put | Currency Future | 2,061.0000 | 2,222.0000 | 7.812 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.65 | Call | Currency Future | 636.0000 | 531.0000 | (16.509) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.25 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.50 | Put | Currency Future | 4,610.0000 | 4,786.0000 | 3.818 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.70 | Call | Currency Future | 91.0000 | 78.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.80 | Call | Currency Future | 561.0000 | 467.0000 | (16.756) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.65 | Call | Currency Future | 159.0000 | 136.0000 | (14.465) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.25 | Call | Currency Future | 115.0000 | 98.0000 | (14.783) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.25 | Call | Currency Future | 71.0000 | 61.0000 | (14.085) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.00 | Put | Currency Future | 6,092.0000 | 6,270.0000 | 2.922 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.70 | Put | Currency Future | 5,795.0000 | 5,973.0000 | 3.072 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.05 | Call | Currency Future | 52.0000 | 44.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.95 | Call | Currency Future | 494.0000 | 416.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.80 | Put | Currency Future | 428.0000 | 517.0000 | 20.794 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.15 | Call | Currency Future | 424.0000 | 357.0000 | (15.802) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.95 | Put | Currency Future | 2,154.0000 | 2,315.0000 | 7.474 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.25 | Call | Currency Future | 2,689.0000 | 2,507.0000 | (6.768) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/06/14 | 10.70 | Put | Currency Future | 2,859.0000 | 3,028.0000 | 5.911 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.90 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.05 | Call | Currency Future | 78.0000 | 67.0000 | (14.103) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 7.80 | Call | Currency Future | 561.0000 | 467.0000 | (16.756) | 0 | 0 | 21,795 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.60 | Put | Currency Future | 973.0000 | 1,107.0000 | 13.772 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.65 | Put | Currency Future | 1,877.0000 | 2,036.0000 | 8.471 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,650.0000 | 1,805.0000 | 9.394 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 136.0000 | 115.0000 | (15.441) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.20 | Put | Currency Future | 3,340.0000 | 3,512.0000 | 5.150 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.50 | Call | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.55 | Call | Currency Future | 1,435.0000 | 1,268.0000 | (11.638) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.05 | Put | Currency Future | 575.0000 | 684.0000 | 18.957 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.15 | Put | Currency Future | 642.0000 | 756.0000 | 17.757 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.45 | Call | Currency Future | 340.0000 | 286.0000 | (15.882) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.75 | Call | Currency Future | 275.0000 | 233.0000 | (15.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 183.0000 | 156.0000 | (14.754) | 0 | 0 | 26,596 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.10 | Put | Currency Future | 2,293.0000 | 2,456.0000 | 7.109 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.20 | Put | Currency Future | 4,316.0000 | 4,491.0000 | 4.055 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.25 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.20 | Call | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.45 | Call | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.50 | Put | Currency Future | 3,632.0000 | 3,805.0000 | 4.763 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.05 | Put | Currency Future | 3,195.0000 | 3,366.0000 | 5.352 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.10 | Put | Currency Future | 1,387.0000 | 1,535.0000 | 10.671 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.25 | Put | Currency Future | 2,433.0000 | 2,597.0000 | 6.741 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 136.0000 | 115.0000 | (15.441) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.75 | Put | Currency Future | 76.0000 | 97.0000 | 27.632 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.20 | Put | Currency Future | 5,300.0000 | 5,477.0000 | 3.340 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.45 | Put | Currency Future | 5,547.0000 | 5,725.0000 | 3.209 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.50 | Call | Currency Future | 64.0000 | 56.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.55 | Put | Currency Future | 52.0000 | 68.0000 | 30.769 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.10 | Call | Currency Future | 219.0000 | 186.0000 | (15.068) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.95 | Call | Currency Future | 241.0000 | 204.0000 | (15.353) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 125.0000 | 106.0000 | (15.200) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 2,154.0000 | 2,315.0000 | 7.474 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.75 | Call | Currency Future | 1,259.0000 | 1,097.0000 | (12.867) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 4.65 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.55 | Put | Currency Future | 307.0000 | 379.0000 | 23.453 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.60 | Put | Currency Future | 6,686.0000 | 6,865.0000 | 2.677 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.95 | Put | Currency Future | 511.0000 | 615.0000 | 20.352 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.95 | Call | Currency Future | 494.0000 | 416.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.20 | Call | Currency Future | 408.0000 | 343.0000 | (15.931) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.55 | Put | Currency Future | 934.0000 | 1,066.0000 | 14.133 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.95 | Put | Currency Future | 1,259.0000 | 1,404.0000 | 11.517 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.90 | Call | Currency Future | 140.0000 | 119.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.70 | Call | Currency Future | 610.0000 | 508.0000 | (16.721) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.70 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.90 | Call | Currency Future | 1,132.0000 | 983.0000 | (13.163) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.55 | Call | Currency Future | 690.0000 | 580.0000 | (15.942) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.20 | Put | Currency Future | 676.0000 | 793.0000 | 17.308 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.55 | Call | Currency Future | 316.0000 | 267.0000 | (15.506) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.05 | Call | Currency Future | 129.0000 | 109.0000 | (15.504) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.70 | Put | Currency Future | 377.0000 | 458.0000 | 21.485 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.00 | Call | Currency Future | 1,052.0000 | 911.0000 | (13.403) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.70 | Call | Currency Future | 1,302.0000 | 1,139.0000 | (12.519) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.90 | Put | Currency Future | 13.0000 | 17.0000 | 30.769 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.80 | Call | Currency Future | 266.0000 | 225.0000 | (15.414) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.05 | Put | Currency Future | 2,246.0000 | 2,409.0000 | 7.257 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.80 | Call | Currency Future | 147.0000 | 126.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.00 | Put | Currency Future | 120.0000 | 160.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.70 | Put | Currency Future | 69.0000 | 89.0000 | 28.986 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.90 | Call | Currency Future | 2,046.0000 | 1,868.0000 | (8.700) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.80 | Put | Currency Future | 1,134.0000 | 1,274.0000 | 12.346 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.65 | Put | Currency Future | 353.0000 | 431.0000 | 22.096 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.50 | Call | Currency Future | 43.0000 | 36.0000 | (16.279) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.00 | Call | Currency Future | 53.0000 | 45.0000 | (15.094) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.45 | Put | Currency Future | 3,583.0000 | 3,756.0000 | 4.828 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.70 | Call | Currency Future | 2,243.0000 | 2,062.0000 | (8.070) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.75 | Put | Currency Future | 403.0000 | 486.0000 | 20.596 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.45 | Put | Currency Future | 857.0000 | 986.0000 | 15.053 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.20 | Call | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.00 | Put | Currency Future | 4,121.0000 | 4,295.0000 | 4.222 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 4.70 | Call | Currency Future | 3,235.0000 | 3,054.0000 | (5.595) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.90 | Put | Currency Future | 99.0000 | 132.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.65 | Call | Currency Future | 2,292.0000 | 2,111.0000 | (7.897) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.80 | Put | Currency Future | 2,015.0000 | 2,175.0000 | 7.940 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.35 | Put | Currency Future | 3,486.0000 | 3,658.0000 | 4.934 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.40 | Put | Currency Future | 2,574.0000 | 2,740.0000 | 6.449 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.65 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.75 | Call | Currency Future | 585.0000 | 486.0000 | (16.923) | 0 | 0 | 433 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.65 | Call | Currency Future | 295.0000 | 249.0000 | (15.593) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.35 | Call | Currency Future | 188.0000 | 160.0000 | (14.894) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.00 | Put | Currency Future | 3,147.0000 | 3,318.0000 | 5.434 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.35 | Call | Currency Future | 45.0000 | 39.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.60 | Put | Currency Future | 2,764.0000 | 2,931.0000 | 6.042 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.40 | Call | Currency Future | 106.0000 | 91.0000 | (14.151) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.65 | Call | Currency Future | 1,346.0000 | 1,182.0000 | (12.184) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.05 | Call | Currency Future | 457.0000 | 385.0000 | (15.755) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.60 | Call | Currency Future | 306.0000 | 257.0000 | (16.013) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.80 | Put | Currency Future | 2,015.0000 | 2,175.0000 | 7.940 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.35 | Put | Currency Future | 1,606.0000 | 1,760.0000 | 9.589 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.35 | Put | Currency Future | 4,463.0000 | 4,638.0000 | 3.921 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.60 | Call | Currency Future | 62.0000 | 54.0000 | (12.903) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.40 | Put | Currency Future | 3,534.0000 | 3,707.0000 | 4.895 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.70 | Call | Currency Future | 285.0000 | 240.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.80 | Call | Currency Future | 147.0000 | 126.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.45 | Call | Currency Future | 178.0000 | 152.0000 | (14.607) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.75 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.50 | Put | Currency Future | 47.0000 | 61.0000 | 29.787 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.35 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.60 | Put | Currency Future | 3,729.0000 | 3,903.0000 | 4.666 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.40 | Call | Currency Future | 67.0000 | 58.0000 | (13.433) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.40 | Call | Currency Future | 183.0000 | 156.0000 | (14.754) | 0 | 0 | 3,163 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.70 | Put | Currency Future | 1,053.0000 | 1,190.0000 | 13.010 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.25 | Call | Currency Future | 200.0000 | 170.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.35 | Put | Currency Future | 5,448.0000 | 5,626.0000 | 3.267 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.60 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.50 | Put | Currency Future | 286.0000 | 355.0000 | 24.126 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 9.40 | Put | Currency Future | 1,650.0000 | 1,805.0000 | 9.394 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.90 | Put | Currency Future | 2,107.0000 | 2,268.0000 | 7.641 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.55 | Call | Currency Future | 168.0000 | 144.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.35 | Call | Currency Future | 68.0000 | 59.0000 | (13.235) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.60 | Put | Currency Future | 5,696.0000 | 5,873.0000 | 3.107 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.50 | Call | Currency Future | 718.0000 | 605.0000 | (15.738) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.20 | Put | Currency Future | 1,474.0000 | 1,625.0000 | 10.244 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.60 | Call | Currency Future | 163.0000 | 140.0000 | (14.110) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.55 | Put | Currency Future | 1,786.0000 | 1,943.0000 | 8.791 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.20 | Call | Currency Future | 73.0000 | 63.0000 | (13.699) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.60 | Call | Currency Future | 96.0000 | 82.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.50 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.20 | Call | Currency Future | 206.0000 | 175.0000 | (15.049) | 0 | 0 | 21,795 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.60 | Put | Currency Future | 1,831.0000 | 1,989.0000 | 8.629 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.35 | Call | Currency Future | 109.0000 | 93.0000 | (14.679) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.85 | Call | Currency Future | 56.0000 | 48.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.85 | Call | Currency Future | 3,086.0000 | 2,904.0000 | (5.898) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.45 | Call | Currency Future | 43.0000 | 37.0000 | (13.953) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.30 | Call | Currency Future | 194.0000 | 165.0000 | (14.948) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.85 | Put | Currency Future | 3,974.0000 | 4,148.0000 | 4.378 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.10 | Put | Currency Future | 608.0000 | 720.0000 | 18.421 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.55 | Put | Currency Future | 3,681.0000 | 3,854.0000 | 4.700 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.30 | Call | Currency Future | 3,634.0000 | 3,452.0000 | (5.008) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.00 | Call | Currency Future | 475.0000 | 400.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.90 | Put | Currency Future | 483.0000 | 582.0000 | 20.497 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.25 | Call | Currency Future | 3,684.0000 | 3,502.0000 | (4.940) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.35 | Put | Currency Future | 227.0000 | 287.0000 | 26.432 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.00 | Call | Currency Future | 35.0000 | 30.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.10 | Put | Currency Future | 146.0000 | 192.0000 | 31.507 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.55 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.50 | Call | Currency Future | 3,435.0000 | 3,253.0000 | (5.298) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.85 | Call | Currency Future | 538.0000 | 449.0000 | (16.543) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.00 | Put | Currency Future | 5,102.0000 | 5,279.0000 | 3.469 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.10 | Call | Currency Future | 2,838.0000 | 2,656.0000 | (6.413) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.55 | Put | Currency Future | 6,637.0000 | 6,815.0000 | 2.682 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.50 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 4.30 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.90 | Put | Currency Future | 4,023.0000 | 4,197.0000 | 4.325 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.30 | Put | Currency Future | 1,562.0000 | 1,715.0000 | 9.795 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.75 | Call | Currency Future | 4,183.0000 | 4,001.0000 | (4.351) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.10 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.55 | Call | Currency Future | 63.0000 | 55.0000 | (12.698) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.85 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.50 | Call | Currency Future | 2,441.0000 | 2,259.0000 | (7.456) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.30 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.25 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.90 | Call | Currency Future | 55.0000 | 47.0000 | (14.545) | 0 | 0 | 21,978 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.45 | Put | Currency Future | 1,695.0000 | 1,851.0000 | 9.204 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.25 | Put | Currency Future | 3,389.0000 | 3,561.0000 | 5.075 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.35 | Call | Currency Future | 809.0000 | 687.0000 | (15.080) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.10 | Call | Currency Future | 1,852.0000 | 1,678.0000 | (9.395) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.85 | Put | Currency Future | 12.0000 | 15.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.65 | Put | Currency Future | 63.0000 | 81.0000 | 28.571 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.55 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.00 | Put | Currency Future | 543.0000 | 649.0000 | 19.521 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.85 | Put | Currency Future | 455.0000 | 549.0000 | 20.659 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.90 | Call | Currency Future | 515.0000 | 432.0000 | (16.117) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.60 | Call | Currency Future | 662.0000 | 555.0000 | (16.163) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.25 | Call | Currency Future | 1,710.0000 | 1,538.0000 | (10.058) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.75 | Put | Currency Future | 1,968.0000 | 2,129.0000 | 8.181 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.25 | Put | Currency Future | 1,517.0000 | 1,669.0000 | 10.020 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.10 | Put | Currency Future | 20.0000 | 27.0000 | 35.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.50 | Put | Currency Future | 6,587.0000 | 6,766.0000 | 2.717 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.85 | Call | Currency Future | 2,095.0000 | 1,916.0000 | (8.544) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.15 | Call | Currency Future | 74.0000 | 64.0000 | (13.514) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.55 | Call | Currency Future | 2,391.0000 | 2,210.0000 | (7.570) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 17.50 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.40 | Put | Currency Future | 820.0000 | 946.0000 | 15.366 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.25 | Put | Currency Future | 28.0000 | 38.0000 | 35.714 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.75 | Call | Currency Future | 151.0000 | 130.0000 | (13.907) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.00 | Call | Currency Future | 79.0000 | 68.0000 | (13.924) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.10 | Call | Currency Future | 979.0000 | 842.0000 | (13.994) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 6.85 | Put | Currency Future | 91.0000 | 120.0000 | 31.868 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.25 | Call | Currency Future | 874.0000 | 746.0000 | (14.645) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.45 | Put | Currency Future | 1,695.0000 | 1,851.0000 | 9.204 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.50 | Call | Currency Future | 1,480.0000 | 1,312.0000 | (11.351) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.20 | Put | Currency Future | 176.0000 | 227.0000 | 28.977 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.10 | Call | Currency Future | 440.0000 | 370.0000 | (15.909) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.85 | Call | Currency Future | 1,174.0000 | 1,020.0000 | (13.118) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.15 | Call | Currency Future | 33.0000 | 28.0000 | (15.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.55 | Call | Currency Future | 3,385.0000 | 3,203.0000 | (5.377) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.25 | Call | Currency Future | 47.0000 | 40.0000 | (14.894) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.00 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.45 | Call | Currency Future | 66.0000 | 57.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.40 | Call | Currency Future | 352.0000 | 297.0000 | (15.625) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.25 | Put | Currency Future | 4,365.0000 | 4,540.0000 | 4.009 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.20 | Put | Currency Future | 25.0000 | 34.0000 | 36.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.30 | Put | Currency Future | 6,389.0000 | 6,567.0000 | 2.786 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.15 | Call | Currency Future | 50.0000 | 42.0000 | (16.000) | 0 | 0 | 29,759 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.00 | Call | Currency Future | 2,937.0000 | 2,755.0000 | (6.197) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.95 | Call | Currency Future | 1,091.0000 | 946.0000 | (13.291) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.50 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.90 | Call | Currency Future | 3,036.0000 | 2,855.0000 | (5.962) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.15 | Put | Currency Future | 5,250.0000 | 5,428.0000 | 3.390 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.30 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.15 | Put | Currency Future | 4,267.0000 | 4,442.0000 | 4.101 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.60 | Put | Currency Future | 330.0000 | 405.0000 | 22.727 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.25 | Put | Currency Future | 192.0000 | 246.0000 | 28.125 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.35 | Put | Currency Future | 2,527.0000 | 2,692.0000 | 6.529 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.55 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.80 | Put | Currency Future | 4,905.0000 | 5,082.0000 | 3.609 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 17.50 | Put | Currency Future | 9,572.0000 | 9,753.0000 | 1.891 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.00 | Put | Currency Future | 2,200.0000 | 2,362.0000 | 7.364 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.55 | Call | Currency Future | 168.0000 | 144.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.50 | Call | Currency Future | 4,433.0000 | 4,251.0000 | (4.106) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.70 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.30 | Call | Currency Future | 1,664.0000 | 1,492.0000 | (10.337) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 13.40 | Put | Currency Future | 5,498.0000 | 5,675.0000 | 3.219 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.25 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.60 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.30 | Put | Currency Future | 31.0000 | 42.0000 | 35.484 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.40 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.55 | Put | Currency Future | 1,786.0000 | 1,943.0000 | 8.791 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.90 | Put | Currency Future | 2,107.0000 | 2,268.0000 | 7.641 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.45 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.95 | Put | Currency Future | 108.0000 | 146.0000 | 35.185 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.30 | Call | Currency Future | 46.0000 | 39.0000 | (15.217) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.30 | Call | Currency Future | 841.0000 | 716.0000 | (14.863) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.35 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.00 | Call | Currency Future | 132.0000 | 112.0000 | (15.152) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.90 | Call | Currency Future | 140.0000 | 119.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.45 | Call | Currency Future | 178.0000 | 152.0000 | (14.607) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.45 | Put | Currency Future | 6,538.0000 | 6,716.0000 | 2.723 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.20 | Call | Currency Future | 908.0000 | 777.0000 | (14.427) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.75 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.30 | Put | Currency Future | 209.0000 | 266.0000 | 27.273 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.35 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.95 | Put | Currency Future | 511.0000 | 615.0000 | 20.352 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.25 | Put | Currency Future | 8,327.0000 | 8,506.0000 | 2.150 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.45 | Put | Currency Future | 4,561.0000 | 4,737.0000 | 3.859 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.45 | Put | Currency Future | 8,526.0000 | 8,706.0000 | 2.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.75 | Put | Currency Future | 8,824.0000 | 9,005.0000 | 2.051 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.30 | Call | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.80 | Call | Currency Future | 38.0000 | 32.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.30 | Call | Currency Future | 112.0000 | 95.0000 | (15.179) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.45 | Put | Currency Future | 265.0000 | 331.0000 | 24.906 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.30 | Put | Currency Future | 3,437.0000 | 3,610.0000 | 5.033 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.30 | Call | Currency Future | 2,639.0000 | 2,458.0000 | (6.859) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.30 | Put | Currency Future | 2,480.0000 | 2,645.0000 | 6.653 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.45 | Put | Currency Future | 43.0000 | 56.0000 | 30.233 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.20 | Call | Currency Future | 1,757.0000 | 1,584.0000 | (9.846) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.75 | Put | Currency Future | 6,835.0000 | 7,014.0000 | 2.619 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.30 | Call | Currency Future | 70.0000 | 60.0000 | (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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/06/14 | 5.35 | Call | Currency Future | 2,589.0000 | 2,408.0000 | (6.991) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.50 | Put | Currency Future | 896.0000 | 1,026.0000 | 14.509 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.60 | Put | Currency Future | 8,675.0000 | 8,855.0000 | 2.075 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.90 | Put | Currency Future | 1,217.0000 | 1,360.0000 | 11.750 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.50 | Call | Currency Future | 101.0000 | 86.0000 | (14.851) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.20 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.45 | Call | Currency Future | 1,525.0000 | 1,356.0000 | (11.082) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.30 | Put | Currency Future | 8,376.0000 | 8,556.0000 | 2.149 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.80 | Put | Currency Future | 83.0000 | 108.0000 | 30.120 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.05 | Call | Currency Future | 226.0000 | 192.0000 | (15.044) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.15 | Call | Currency Future | 122.0000 | 103.0000 | (15.574) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.60 | Put | Currency Future | 4,708.0000 | 4,884.0000 | 3.738 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 7.45 | Call | Currency Future | 748.0000 | 632.0000 | (15.508) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.20 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.75 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.30 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.80 | Call | Currency Future | 1,216.0000 | 1,058.0000 | (12.993) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.20 | Put | Currency Future | 2,386.0000 | 2,550.0000 | 6.873 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.60 | Call | Currency Future | 41.0000 | 35.0000 | (14.634) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.55 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.75 | Call | Currency Future | 89.0000 | 76.0000 | (14.607) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.80 | Call | Currency Future | 3,136.0000 | 2,954.0000 | (5.804) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.15 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.35 | Call | Currency Future | 3,584.0000 | 3,402.0000 | (5.078) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.50 | Call | Currency Future | 328.0000 | 276.0000 | (15.854) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.50 | Put | Currency Future | 2,669.0000 | 2,836.0000 | 6.257 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 143.0000 | 122.0000 | (14.685) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.75 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.30 | Put | Currency Future | 5,399.0000 | 5,576.0000 | 3.278 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.15 | Put | Currency Future | 6,240.0000 | 6,418.0000 | 2.853 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.90 | Call | Currency Future | 249.0000 | 211.0000 | (15.261) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.20 | Call | Currency Future | 2,738.0000 | 2,557.0000 | (6.611) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.65 | Call | Currency Future | 27.0000 | 24.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.75 | Call | Currency Future | 2,193.0000 | 2,013.0000 | (8.208) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.80 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.15 | Call | Currency Future | 3,784.0000 | 3,602.0000 | (4.810) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/06/14 | 6.35 | Call | Currency Future | 1,617.0000 | 1,446.0000 | (10.575) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.70 | Call | Currency Future | 91.0000 | 78.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.05 | Put | Currency Future | 1,344.0000 | 1,491.0000 | 10.938 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.55 | Call | Currency Future | 42.0000 | 35.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.65 | Put | Currency Future | 5,745.0000 | 5,923.0000 | 3.098 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.75 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.80 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.15 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.35 | Put | Currency Future | 35.0000 | 46.0000 | 31.429 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.50 | Put | Currency Future | 8,575.0000 | 8,755.0000 | 2.099 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 2,061.0000 | 2,222.0000 | 7.812 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.20 | Put | Currency Future | 8,277.0000 | 8,457.0000 | 2.175 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.65 | Call | Currency Future | 40.0000 | 34.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.75 | Put | Currency Future | 2,907.0000 | 3,076.0000 | 5.814 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 5.80 | Call | Currency Future | 2,144.0000 | 1,964.0000 | (8.396) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.15 | Put | Currency Future | 8,227.0000 | 8,407.0000 | 2.188 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.35 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.70 | Put | Currency Future | 2,859.0000 | 3,028.0000 | 5.911 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.55 | Put | Currency Future | 4,659.0000 | 4,835.0000 | 3.778 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.20 | Call | Currency Future | 3,734.0000 | 3,552.0000 | (4.874) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.95 | Call | Currency Future | 2,987.0000 | 2,805.0000 | (6.093) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.10 | Put | Currency Future | 5,201.0000 | 5,378.0000 | 3.403 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.15 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.70 | Put | Currency Future | 4,807.0000 | 4,983.0000 | 3.661 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 4,856.0000 | 5,032.0000 | 3.624 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.20 | Put | Currency Future | 6,290.0000 | 6,468.0000 | 2.830 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.65 | Put | Currency Future | 4,758.0000 | 4,934.0000 | 3.699 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.30 | Put | Currency Future | 4,414.0000 | 4,589.0000 | 3.965 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.85 | Put | Currency Future | 1,175.0000 | 1,317.0000 | 12.085 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.65 | Put | Currency Future | 2,811.0000 | 2,980.0000 | 6.012 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.20 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.95 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.10 | Put | Currency Future | 4,218.0000 | 4,393.0000 | 4.149 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.70 | Call | Currency Future | 155.0000 | 133.0000 | (14.194) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.35 | Call | Currency Future | 109.0000 | 93.0000 | (14.679) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 4.20 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.45 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.95 | Put | Currency Future | 14.0000 | 20.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.60 | Call | Currency Future | 3,335.0000 | 3,153.0000 | (5.457) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.35 | Put | Currency Future | 2,527.0000 | 2,692.0000 | 6.529 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.95 | Call | Currency Future | 1,996.0000 | 1,820.0000 | (8.818) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.60 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.70 | Put | Currency Future | 6,786.0000 | 6,964.0000 | 2.623 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.00 | Put | Currency Future | 1,301.0000 | 1,447.0000 | 11.222 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.45 | Call | Currency Future | 104.0000 | 88.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.15 | Call | Currency Future | 2,788.0000 | 2,606.0000 | (6.528) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.10 | Call | Currency Future | 33.0000 | 29.0000 | (12.121) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.90 | Put | Currency Future | 7,979.0000 | 8,158.0000 | 2.243 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.70 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.70 | Put | Currency Future | 1,922.0000 | 2,082.0000 | 8.325 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.45 | Put | Currency Future | 2,621.0000 | 2,788.0000 | 6.372 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.45 | Call | Currency Future | 2,490.0000 | 2,309.0000 | (7.269) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.70 | Put | Currency Future | 8,775.0000 | 8,955.0000 | 2.051 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.30 | Put | Currency Future | 747.0000 | 868.0000 | 16.198 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.55 | Call | Currency Future | 98.0000 | 84.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.45 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.15 | Call | Currency Future | 1,805.0000 | 1,631.0000 | (9.640) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.70 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.15 | Put | Currency Future | 2,339.0000 | 2,503.0000 | 7.012 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 12.75 | Call | Currency Future | 38.0000 | 33.0000 | (13.158) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.45 | Call | Currency Future | 3,484.0000 | 3,303.0000 | (5.195) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.65 | Put | Currency Future | 3,778.0000 | 3,952.0000 | 4.606 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.60 | Call | Currency Future | 2,342.0000 | 2,161.0000 | (7.728) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.70 | Put | Currency Future | 6,786.0000 | 6,964.0000 | 2.623 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.25 | Put | Currency Future | 711.0000 | 830.0000 | 16.737 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.65 | Call | Currency Future | 94.0000 | 80.0000 | (14.894) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.15 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.70 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 8.30 | Call | Currency Future | 379.0000 | 319.0000 | (15.831) | 0 | 0 | 140 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.55 | Put | Currency Future | 2,716.0000 | 2,884.0000 | 6.186 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.45 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/06/14 | 5.60 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.35 | Put | Currency Future | 6,438.0000 | 6,617.0000 | 2.780 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.70 | Call | Currency Future | 39.0000 | 33.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.55 | Put | Currency Future | 8,625.0000 | 8,805.0000 | 2.087 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.65 | Call | Currency Future | 61.0000 | 53.0000 | (13.115) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 4.75 | Call | Currency Future | 3,186.0000 | 3,004.0000 | (5.712) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.10 | Put | Currency Future | 3,244.0000 | 3,415.0000 | 5.271 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 15.90 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.35 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.50 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.00 | Call | Currency Future | 234.0000 | 198.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.20 | Call | Currency Future | 118.0000 | 101.0000 | (14.407) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 3.80 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.15 | Put | Currency Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 12.10 | Call | Currency Future | 51.0000 | 43.0000 | (15.686) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.90 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.35 | Put | Currency Future | 8,426.0000 | 8,606.0000 | 2.136 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,574.0000 | 2,740.0000 | 6.449 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 11.10 | Call | Currency Future | 76.0000 | 65.0000 | (14.474) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 129.0000 | 109.0000 | (15.504) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.60 | Call | Currency Future | 1,390.0000 | 1,225.0000 | (11.871) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 6.60 | Put | Currency Future | 57.0000 | 74.0000 | 29.825 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.90 | Put | Currency Future | 5,993.0000 | 6,171.0000 | 2.970 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.80 | Put | Currency Future | 2,955.0000 | 3,124.0000 | 5.719 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 3.90 | Call | Currency Future | 4,033.0000 | 3,851.0000 | (4.513) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.80 | Call | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 10.80 | Call | Currency Future | 87.0000 | 75.0000 | (13.793) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 14.80 | Put | Currency Future | 6,885.0000 | 7,063.0000 | 2.585 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 7.70 | Call | Currency Future | 610.0000 | 508.0000 | (16.721) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.80 | Put | Currency Future | 8,874.0000 | 9,054.0000 | 2.028 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 7.70 | Put | Currency Future | 377.0000 | 458.0000 | 21.485 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 16.80 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 8.25 | Call | Currency Future | 393.0000 | 331.0000 | (15.776) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.75 | Put | Currency Future | 5,844.0000 | 6,022.0000 | 3.046 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 13.75 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/06/14 | 9.15 | Call | Currency Future | 212.0000 | 180.0000 | (15.094) | 0 | 0 | 21,978 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 8.85 | Call | Currency Future | 258.0000 | 218.0000 | (15.504) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 10.40 | Call | Currency Future | 106.0000 | 91.0000 | (14.151) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.75 | Put | Currency Future | 3,876.0000 | 4,050.0000 | 4.489 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.95 | Put | Currency Future | 8,029.0000 | 8,208.0000 | 2.229 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.95 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.95 | Put | Currency Future | 6,042.0000 | 6,220.0000 | 2.946 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.70 | Put | Currency Future | 7,780.0000 | 7,959.0000 | 2.301 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.00 | Call | Currency Future | 3,933.0000 | 3,752.0000 | (4.602) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.00 | Put | Currency Future | 8,078.0000 | 8,258.0000 | 2.228 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.00 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.95 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.95 | Put | Currency Future | 4,072.0000 | 4,246.0000 | 4.273 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.95 | Call | Currency Future | 54.0000 | 46.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.70 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.70 | Call | Currency Future | 1,302.0000 | 1,139.0000 | (12.519) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.95 | Call | Currency Future | 3,983.0000 | 3,801.0000 | (4.569) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.70 | Put | Currency Future | 69.0000 | 89.0000 | 28.986 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.95 | Call | Currency Future | 2,987.0000 | 2,805.0000 | (6.093) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.70 | Call | Currency Future | 4,233.0000 | 4,051.0000 | (4.300) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.95 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.70 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.75 | Call | Currency Future | 58.0000 | 51.0000 | (12.069) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.95 | Put | Currency Future | 108.0000 | 146.0000 | 35.185 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.70 | Call | Currency Future | 3,235.0000 | 3,054.0000 | (5.595) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.95 | Call | Currency Future | 1,091.0000 | 946.0000 | (13.291) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.95 | Call | Currency Future | 1,996.0000 | 1,820.0000 | (8.818) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.05 | Call | Currency Future | 1,900.0000 | 1,725.0000 | (9.211) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.95 | Put | Currency Future | 14.0000 | 20.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.05 | Put | Currency Future | 18.0000 | 24.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.05 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 7.05 | Call | Currency Future | 1,015.0000 | 876.0000 | (13.695) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.05 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.70 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 14.05 | Put | Currency Future | 6,141.0000 | 6,319.0000 | 2.899 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/06/14 | 7.05 | Put | Currency Future | 133.0000 | 176.0000 | 32.331 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.80 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.05 | Call | Currency Future | 2,887.0000 | 2,706.0000 | (6.269) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.05 | Call | Currency Future | 3,883.0000 | 3,702.0000 | (4.661) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.70 | Call | Currency Future | 2,243.0000 | 2,062.0000 | (8.070) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.70 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.05 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.85 | Call | Currency Future | 4,083.0000 | 3,901.0000 | (4.458) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.85 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.05 | Put | Currency Future | 8,128.0000 | 8,307.0000 | 2.202 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.80 | Put | Currency Future | 5,894.0000 | 6,072.0000 | 3.020 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 16.05 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.80 | Put | Currency Future | 3,925.0000 | 4,099.0000 | 4.433 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.80 | Put | Currency Future | 7,879.0000 | 8,059.0000 | 2.285 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.80 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.80 | Call | Currency Future | 1,216.0000 | 1,058.0000 | (12.993) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.80 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 6.80 | Put | Currency Future | 83.0000 | 108.0000 | 30.120 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 13.85 | Put | Currency Future | 5,943.0000 | 6,121.0000 | 2.995 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 5.80 | Call | Currency Future | 2,144.0000 | 1,964.0000 | (8.396) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.80 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.85 | Put | Currency Future | 7,929.0000 | 8,108.0000 | 2.258 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 11.80 | Call | Currency Future | 57.0000 | 50.0000 | (12.281) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 4.80 | Call | Currency Future | 3,136.0000 | 2,954.0000 | (5.804) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 15.85 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 9.15 | Put | Currency Future | 1,430.0000 | 1,580.0000 | 10.490 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.80 | Call | Currency Future | 4,133.0000 | 3,951.0000 | (4.404) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/06/14 | 3.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | | | Currency Future | 8.0658 | 7.8796 | (2.309) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.95 | Put | Currency Future | 535.0000 | 630.0000 | 17.757 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.95 | Call | Currency Future | 651.0000 | 559.0000 | (14.132) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.30 | Put | Currency Future | 756.0000 | 870.0000 | 15.079 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.30 | Call | Currency Future | 522.0000 | 449.0000 | (13.985) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.90 | Call | Currency Future | 674.0000 | 577.0000 | (14.392) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/09/13 | 7.90 | Put | Currency Future | 508.0000 | 598.0000 | 17.717 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.10 | Call | Currency Future | 590.0000 | 508.0000 | (13.898) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.10 | Put | Currency Future | 624.0000 | 729.0000 | 16.827 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.25 | Put | Currency Future | 722.0000 | 834.0000 | 15.512 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.25 | Call | Currency Future | 538.0000 | 463.0000 | (13.941) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.05 | Put | Currency Future | 593.0000 | 695.0000 | 17.201 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.05 | Call | Currency Future | 609.0000 | 525.0000 | (13.793) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.15 | Put | Currency Future | 656.0000 | 763.0000 | 16.311 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.85 | Put | Currency Future | 481.0000 | 567.0000 | 17.879 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.15 | Call | Currency Future | 572.0000 | 493.0000 | (13.811) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.85 | Call | Currency Future | 697.0000 | 596.0000 | (14.491) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.85 | Call | Currency Future | 697.0000 | 596.0000 | (14.491) | 0 | 0 | 409 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.85 | Put | Currency Future | 481.0000 | 567.0000 | 17.879 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.40 | Call | Currency Future | 491.0000 | 423.0000 | (13.849) | 0 | 0 | 585 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.80 | Call | Currency Future | 720.0000 | 618.0000 | (14.167) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 8.40 | Put | Currency Future | 825.0000 | 943.0000 | 14.303 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.40 | Call | Currency Future | 180.0000 | 156.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.40 | Put | Currency Future | 2,514.0000 | 2,676.0000 | 6.444 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.40 | Call | Currency Future | 87.0000 | 76.0000 | (12.644) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.10 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.40 | Put | Currency Future | 273.0000 | 335.0000 | 22.711 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.15 | Put | Currency Future | 8,113.0000 | 8,295.0000 | 2.243 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.30 | Put | Currency Future | 8,261.0000 | 8,443.0000 | 2.203 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.05 | Call | Currency Future | 4,018.0000 | 3,832.0000 | (4.629) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.40 | Put | Currency Future | 56.0000 | 69.0000 | 23.214 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.30 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.05 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.40 | Call | Currency Future | 1,722.0000 | 1,549.0000 | (10.046) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.30 | Put | Currency Future | 6,283.0000 | 6,463.0000 | 2.865 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.40 | Put | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.05 | Call | Currency Future | 3,024.0000 | 2,839.0000 | (6.118) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.05 | Call | Currency Future | 2,045.0000 | 1,866.0000 | (8.753) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.80 | Put | Currency Future | 455.0000 | 538.0000 | 18.242 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.40 | Put | Currency Future | 4,421.0000 | 4,596.0000 | 3.958 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.15 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.05 | Put | Currency Future | 29.0000 | 37.0000 | 27.586 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/09/13 | 4.40 | Call | Currency Future | 3,669.0000 | 3,484.0000 | (5.042) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.05 | Put | Currency Future | 8.0000 | 10.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.40 | Call | Currency Future | 2,679.0000 | 2,494.0000 | (6.906) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.05 | Call | Currency Future | 1,171.0000 | 1,030.0000 | (12.041) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.40 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.15 | Put | Currency Future | 6,136.0000 | 6,315.0000 | 2.917 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.30 | Call | Currency Future | 49.0000 | 43.0000 | (12.245) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.40 | Call | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.15 | Call | Currency Future | 52.0000 | 45.0000 | (13.462) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.30 | Put | Currency Future | 4,324.0000 | 4,499.0000 | 4.047 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.40 | Call | Currency Future | 938.0000 | 815.0000 | (13.113) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.15 | Put | Currency Future | 4,179.0000 | 4,353.0000 | 4.164 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.90 | Put | Currency Future | 2,059.0000 | 2,216.0000 | 7.625 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.85 | Call | Currency Future | 105.0000 | 92.0000 | (12.381) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.30 | Call | Currency Future | 90.0000 | 78.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.80 | Put | Currency Future | 3,840.0000 | 4,014.0000 | 4.531 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.90 | Call | Currency Future | 103.0000 | 91.0000 | (11.650) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.85 | Put | Currency Future | 2,014.0000 | 2,171.0000 | 7.795 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.30 | Call | Currency Future | 2,777.0000 | 2,593.0000 | (6.626) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 13.80 | Call | Currency Future | 57.0000 | 50.0000 | (12.281) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.90 | Put | Currency Future | 3,937.0000 | 4,111.0000 | 4.420 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.85 | Call | Currency Future | 230.0000 | 201.0000 | (12.609) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.30 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 13.80 | Put | Currency Future | 5,791.0000 | 5,970.0000 | 3.091 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 13.90 | Call | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.85 | Put | Currency Future | 116.0000 | 141.0000 | 21.552 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.30 | Call | Currency Future | 3,769.0000 | 3,583.0000 | (4.935) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 15.80 | Call | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 13.90 | Put | Currency Future | 5,889.0000 | 6,069.0000 | 3.057 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.85 | Call | Currency Future | 1,332.0000 | 1,171.0000 | (12.087) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.30 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 15.80 | Put | Currency Future | 7,767.0000 | 7,949.0000 | 2.343 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.90 | Call | Currency Future | 225.0000 | 196.0000 | (12.889) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.85 | Put | Currency Future | 3,889.0000 | 4,063.0000 | 4.474 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.30 | Call | Currency Future | 1,813.0000 | 1,638.0000 | (9.653) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.80 | Call | Currency Future | 106.0000 | 94.0000 | (11.321) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/09/13 | 15.90 | Put | Currency Future | 7,866.0000 | 8,048.0000 | 2.314 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 13.85 | Put | Currency Future | 5,840.0000 | 6,020.0000 | 3.082 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.30 | Put | Currency Future | 47.0000 | 58.0000 | 23.404 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 9.80 | Put | Currency Future | 1,969.0000 | 2,125.0000 | 7.923 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 15.90 | Call | Currency Future | 32.0000 | 27.0000 | (15.625) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 13.85 | Call | Currency Future | 56.0000 | 49.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 16.40 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 10.30 | Call | Currency Future | 188.0000 | 163.0000 | (13.298) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 7.05 | Put | Currency Future | 156.0000 | 200.0000 | 28.205 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 9.80 | Call | Currency Future | 235.0000 | 205.0000 | (12.766) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.90 | Put | Currency Future | 125.0000 | 155.0000 | 24.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 15.95 | Call | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 15.85 | Put | Currency Future | 7,816.0000 | 7,998.0000 | 2.329 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 7.30 | Put | Currency Future | 235.0000 | 293.0000 | 24.681 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 10.05 | Call | Currency Future | 211.0000 | 183.0000 | (13.270) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.80 | Put | Currency Future | 108.0000 | 131.0000 | 21.296 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.90 | Call | Currency Future | 1,291.0000 | 1,134.0000 | (12.161) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 13.95 | Put | Currency Future | 5,939.0000 | 6,118.0000 | 3.014 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 15.85 | Call | Currency Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 7.30 | Call | Currency Future | 1,001.0000 | 872.0000 | (12.887) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 10.05 | Put | Currency Future | 2,195.0000 | 2,353.0000 | 7.198 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 3.80 | Call | Currency Future | 4,267.0000 | 4,081.0000 | (4.359) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 5.90 | Put | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 13.95 | Call | Currency Future | 55.0000 | 48.0000 | (12.727) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 5.85 | Call | Currency Future | 2,239.0000 | 2,054.0000 | (8.263) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.15 | Put | Currency Future | 35.0000 | 44.0000 | 25.714 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 3.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 5.85 | Put | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 6.15 | Call | Currency Future | 1,951.0000 | 1,774.0000 | (9.072) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 3.85 | Call | Currency Future | 4,217.0000 | 4,031.0000 | (4.411) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 5.15 | Call | Currency Future | 2,925.0000 | 2,740.0000 | (6.325) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 14.40 | Put | Currency Future | 6,382.0000 | 6,562.0000 | 2.820 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 4.80 | Call | Currency Future | 3,272.0000 | 3,087.0000 | (5.654) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 4.85 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 5.80 | Call | Currency Future | 2,287.0000 | 2,103.0000 | (8.045) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/09/13 | 3.85 | Put | Currency Future | 1.0000 | 2.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/09/13 | 7.15 | Call | Currency Future | 1,101.0000 | 964.0000 | (12.443) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.80 | Call | Currency Future | 1,374.0000 | 1,211.0000 | (11.863) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 3.90 | Call | Currency Future | 4,167.0000 | 3,981.0000 | (4.464) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.85 | Call | Currency Future | 3,222.0000 | 3,037.0000 | (5.742) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.15 | Call | Currency Future | 201.0000 | 174.0000 | (13.433) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.80 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.90 | Call | Currency Future | 3,173.0000 | 2,988.0000 | (5.830) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.15 | Put | Currency Future | 185.0000 | 235.0000 | 27.027 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 3.90 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.15 | Call | Currency Future | 95.0000 | 83.0000 | (12.632) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.90 | Call | Currency Future | 2,190.0000 | 2,007.0000 | (8.356) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.15 | Put | Currency Future | 2,285.0000 | 2,445.0000 | 7.002 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.40 | Put | Currency Future | 8,360.0000 | 8,542.0000 | 2.177 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.90 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.15 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.80 | Put | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.15 | Call | Currency Future | 3,918.0000 | 3,732.0000 | (4.747) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.95 | Put | Currency Future | 3,986.0000 | 4,159.0000 | 4.340 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.15 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.10 | Call | Currency Future | 3,968.0000 | 3,782.0000 | (4.688) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 11.95 | Call | Currency Future | 101.0000 | 89.0000 | (11.881) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 15.95 | Put | Currency Future | 7,916.0000 | 8,097.0000 | 2.287 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.95 | Call | Currency Future | 220.0000 | 191.0000 | (13.182) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 9.95 | Put | Currency Future | 2,104.0000 | 2,262.0000 | 7.510 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.95 | Call | Currency Future | 3,123.0000 | 2,938.0000 | (5.924) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.25 | Put | Currency Future | 8,212.0000 | 8,394.0000 | 2.216 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.05 | Call | Currency Future | 98.0000 | 86.0000 | (12.245) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 3.95 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.05 | Put | Currency Future | 4,083.0000 | 4,256.0000 | 4.237 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.95 | Call | Currency Future | 2,142.0000 | 1,960.0000 | (8.497) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.05 | Call | Currency Future | 53.0000 | 46.0000 | (13.208) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.95 | Call | Currency Future | 1,251.0000 | 1,099.0000 | (12.150) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.05 | Put | Currency Future | 6,037.0000 | 6,217.0000 | 2.982 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.95 | Put | Currency Future | 135.0000 | 169.0000 | 25.185 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.05 | Call | Currency Future | 31.0000 | 25.0000 | (19.355) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.95 | Put | Currency Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/09/13 | 3.95 | Call | Currency Future | 4,117.0000 | 3,932.0000 | (4.494) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.95 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.05 | Put | Currency Future | 8,015.0000 | 8,196.0000 | 2.258 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.25 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.30 | Put | Currency Future | 2,422.0000 | 2,583.0000 | 6.647 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.25 | Call | Currency Future | 50.0000 | 43.0000 | (14.000) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.25 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 4.25 | Call | Currency Future | 3,819.0000 | 3,633.0000 | (4.870) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.25 | Put | Currency Future | 6,234.0000 | 6,414.0000 | 2.887 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.25 | Call | Currency Future | 2,827.0000 | 2,642.0000 | (6.544) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.10 | Put | Currency Future | 8,064.0000 | 8,245.0000 | 2.245 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.25 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.10 | Put | Currency Future | 6,087.0000 | 6,266.0000 | 2.941 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.10 | Call | Currency Future | 1,998.0000 | 1,820.0000 | (8.909) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.25 | Put | Currency Future | 43.0000 | 53.0000 | 23.256 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.10 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.25 | Put | Currency Future | 4,276.0000 | 4,450.0000 | 4.069 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 5.10 | Call | Currency Future | 2,975.0000 | 2,790.0000 | (6.218) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.25 | Call | Currency Future | 91.0000 | 80.0000 | (12.088) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.10 | Put | Currency Future | 32.0000 | 40.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.25 | Call | Currency Future | 192.0000 | 167.0000 | (13.021) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.10 | Call | Currency Future | 1,136.0000 | 997.0000 | (12.236) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.25 | Put | Currency Future | 2,376.0000 | 2,537.0000 | 6.776 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.10 | Put | Currency Future | 170.0000 | 217.0000 | 27.647 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.25 | Put | Currency Future | 218.0000 | 272.0000 | 24.771 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.10 | Call | Currency Future | 206.0000 | 178.0000 | (13.592) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 7.25 | Call | Currency Future | 1,033.0000 | 902.0000 | (12.682) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 14.10 | Call | Currency Future | 52.0000 | 46.0000 | (11.538) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 6.25 | Call | Currency Future | 1,859.0000 | 1,683.0000 | (9.467) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 16.10 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.10 | Put | Currency Future | 4,131.0000 | 4,305.0000 | 4.212 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 10.10 | Put | Currency Future | 2,240.0000 | 2,399.0000 | 7.098 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/09/13 | 12.10 | Call | Currency Future | 97.0000 | 84.0000 | (13.402) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | | | Currency Future | 8.1822 | 7.9960 | (2.276) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 8.00 | Put | Currency Future | 587.0000 | 677.0000 | 15.332 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/12/13 | 8.50 | Call | Currency Future | 587.0000 | 515.0000 | (12.266) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.40 | Call | Currency Future | 618.0000 | 542.0000 | (12.298) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.50 | Put | Currency Future | 904.0000 | 1,019.0000 | 12.721 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.05 | Call | Currency Future | 748.0000 | 655.0000 | (12.433) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.00 | Call | Currency Future | 769.0000 | 673.0000 | (12.484) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.20 | Call | Currency Future | 687.0000 | 603.0000 | (12.227) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.05 | Put | Currency Future | 615.0000 | 709.0000 | 15.285 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.25 | Put | Currency Future | 737.0000 | 841.0000 | 14.111 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.20 | Put | Currency Future | 705.0000 | 807.0000 | 14.468 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.25 | Call | Currency Future | 669.0000 | 587.0000 | (12.257) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.30 | Call | Currency Future | 651.0000 | 572.0000 | (12.135) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.45 | Call | Currency Future | 602.0000 | 528.0000 | (12.292) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.45 | Put | Currency Future | 870.0000 | 982.0000 | 12.874 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.40 | Put | Currency Future | 836.0000 | 946.0000 | 13.158 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.30 | Put | Currency Future | 769.0000 | 876.0000 | 13.914 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.10 | Call | Currency Future | 727.0000 | 637.0000 | (12.380) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.10 | Put | Currency Future | 645.0000 | 741.0000 | 14.884 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.60 | Put | Currency Future | 975.0000 | 1,093.0000 | 12.103 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.15 | Put | Currency Future | 674.0000 | 774.0000 | 14.837 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.15 | Call | Currency Future | 707.0000 | 620.0000 | (12.306) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.50 | Call | Currency Future | 77.0000 | 69.0000 | (10.390) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.55 | Put | Currency Future | 939.0000 | 1,056.0000 | 12.460 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.50 | Put | Currency Future | 6,395.0000 | 6,573.0000 | 2.783 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.40 | Call | Currency Future | 3,788.0000 | 3,602.0000 | (4.910) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.25 | Call | Currency Future | 3,937.0000 | 3,751.0000 | (4.724) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.55 | Call | Currency Future | 572.0000 | 502.0000 | (12.238) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.25 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 8.60 | Call | Currency Future | 557.0000 | 489.0000 | (12.208) | 0 | 0 | 117 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.25 | Call | Currency Future | 2,947.0000 | 2,763.0000 | (6.244) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.15 | Put | Currency Future | 6,052.0000 | 6,229.0000 | 2.925 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.40 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.50 | Put | Currency Future | 4,446.0000 | 4,618.0000 | 3.869 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.25 | Put | Currency Future | 14.0000 | 17.0000 | 21.429 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.10 | Put | Currency Future | 6,003.0000 | 6,180.0000 | 2.949 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.40 | Put | Currency Future | 18.0000 | 21.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.10 | Call | Currency Future | 85.0000 | 76.0000 | (10.588) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/12/13 | 5.40 | Call | Currency Future | 2,800.0000 | 2,617.0000 | (6.536) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.25 | Put | Currency Future | 57.0000 | 70.0000 | 22.807 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.10 | Put | Currency Future | 4,063.0000 | 4,233.0000 | 4.184 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.40 | Put | Currency Future | 73.0000 | 89.0000 | 21.918 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.25 | Call | Currency Future | 1,990.0000 | 1,816.0000 | (8.744) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.10 | Call | Currency Future | 54.0000 | 47.0000 | (12.963) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.40 | Call | Currency Future | 1,856.0000 | 1,685.0000 | (9.213) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.95 | Put | Currency Future | 559.0000 | 647.0000 | 15.742 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.10 | Call | Currency Future | 145.0000 | 129.0000 | (11.034) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.10 | Put | Currency Future | 7,971.0000 | 8,151.0000 | 2.258 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.15 | Put | Currency Future | 4,111.0000 | 4,281.0000 | 4.135 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.10 | Put | Currency Future | 2,204.0000 | 2,357.0000 | 6.942 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.10 | Put | Currency Future | 197.0000 | 239.0000 | 21.320 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.50 | Call | Currency Future | 244.0000 | 216.0000 | (11.475) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.50 | Put | Currency Future | 338.0000 | 405.0000 | 19.822 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.95 | Call | Currency Future | 791.0000 | 693.0000 | (12.389) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.50 | Put | Currency Future | 2,562.0000 | 2,720.0000 | 6.167 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.40 | Call | Currency Future | 1,079.0000 | 955.0000 | (11.492) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.15 | Put | Currency Future | 50.0000 | 59.0000 | 18.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.10 | Call | Currency Future | 4,086.0000 | 3,901.0000 | (4.528) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.50 | Call | Currency Future | 129.0000 | 114.0000 | (11.628) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.40 | Put | Currency Future | 296.0000 | 359.0000 | 21.284 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.15 | Call | Currency Future | 1,242.0000 | 1,103.0000 | (11.192) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 3.95 | Call | Currency Future | 4,235.0000 | 4,049.0000 | (4.392) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.10 | Call | Currency Future | 286.0000 | 253.0000 | (11.538) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.40 | Call | Currency Future | 254.0000 | 224.0000 | (11.811) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.15 | Call | Currency Future | 2,082.0000 | 1,905.0000 | (8.501) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.10 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.25 | Call | Currency Future | 1,172.0000 | 1,041.0000 | (11.177) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.50 | Put | Currency Future | 86.0000 | 104.0000 | 20.930 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.40 | Put | Currency Future | 2,472.0000 | 2,628.0000 | 6.311 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.15 | Put | Currency Future | 210.0000 | 257.0000 | 22.381 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.00 | Call | Currency Future | 4,185.0000 | 4,000.0000 | (4.421) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.10 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.50 | Call | Currency Future | 1,020.0000 | 901.0000 | (11.667) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.45 | Put | Currency Future | 2,517.0000 | 2,674.0000 | 6.238 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/12/13 | 10.15 | Put | Currency Future | 2,248.0000 | 2,402.0000 | 6.851 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.10 | Call | Currency Future | 1,280.0000 | 1,135.0000 | (11.328) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.50 | Call | Currency Future | 2,703.0000 | 2,520.0000 | (6.770) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.45 | Call | Currency Future | 249.0000 | 220.0000 | (11.647) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.15 | Call | Currency Future | 143.0000 | 127.0000 | (11.189) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.10 | Put | Currency Future | 47.0000 | 55.0000 | 17.021 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.50 | Call | Currency Future | 3,689.0000 | 3,503.0000 | (5.042) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.45 | Put | Currency Future | 317.0000 | 381.0000 | 20.189 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.15 | Call | Currency Future | 281.0000 | 248.0000 | (11.744) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 3.95 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.10 | Call | Currency Future | 2,129.0000 | 1,951.0000 | (8.361) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.50 | Put | Currency Future | 21.0000 | 24.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.45 | Call | Currency Future | 130.0000 | 116.0000 | (10.769) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.15 | Put | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.95 | Call | Currency Future | 3,243.0000 | 3,057.0000 | (5.735) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.10 | Call | Currency Future | 3,094.0000 | 2,910.0000 | (5.947) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.45 | Put | Currency Future | 4,398.0000 | 4,570.0000 | 3.911 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.15 | Call | Currency Future | 3,045.0000 | 2,861.0000 | (6.043) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.95 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.25 | Put | Currency Future | 240.0000 | 295.0000 | 22.917 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 15.95 | Call | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.25 | Call | Currency Future | 270.0000 | 238.0000 | (11.852) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 15.95 | Put | Currency Future | 7,823.0000 | 8,003.0000 | 2.301 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.00 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.25 | Put | Currency Future | 2,338.0000 | 2,492.0000 | 6.587 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 13.95 | Put | Currency Future | 5,856.0000 | 6,033.0000 | 3.023 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.00 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 13.95 | Call | Currency Future | 88.0000 | 79.0000 | (10.227) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.00 | Put | Currency Future | 7,872.0000 | 8,053.0000 | 2.299 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 11.95 | Call | Currency Future | 151.0000 | 135.0000 | (10.596) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.95 | Call | Currency Future | 2,271.0000 | 2,089.0000 | (8.014) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.95 | Put | Currency Future | 38.0000 | 43.0000 | 13.158 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.00 | Call | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 11.95 | Put | Currency Future | 3,919.0000 | 4,089.0000 | 4.338 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.00 | Put | Currency Future | 5,905.0000 | 6,082.0000 | 2.997 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.95 | Call | Currency Future | 1,395.0000 | 1,238.0000 | (11.254) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R 2010/12/13 | 14.00 | Call | Currency Future | 87.0000 | 78.0000 | (10.345) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 9.95 | Call | Currency Future | 303.0000 | 269.0000 | (11.221) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.00 | Call | Currency Future | 1,356.0000 | 1,201.0000 | (11.431) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.25 | Call | Currency Future | 82.0000 | 73.0000 | (10.976) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 9.95 | Put | Currency Future | 2,071.0000 | 2,223.0000 | 7.339 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.00 | Put | Currency Future | 41.0000 | 46.0000 | 12.195 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.25 | Put | Currency Future | 4,207.0000 | 4,377.0000 | 4.041 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.95 | Put | Currency Future | 163.0000 | 192.0000 | 17.791 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.00 | Call | Currency Future | 2,223.0000 | 2,042.0000 | (8.142) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.25 | Call | Currency Future | 139.0000 | 123.0000 | (11.511) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.00 | Call | Currency Future | 3,193.0000 | 3,008.0000 | (5.794) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 7.00 | Put | Currency Future | 174.0000 | 205.0000 | 17.816 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.25 | Put | Currency Future | 6,150.0000 | 6,327.0000 | 2.878 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.00 | Put | Currency Future | 2,115.0000 | 2,268.0000 | 7.234 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.25 | Put | Currency Future | 8,119.0000 | 8,298.0000 | 2.205 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.00 | Call | Currency Future | 297.0000 | 264.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.25 | Call | Currency Future | 51.0000 | 44.0000 | (13.725) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.00 | Put | Currency Future | 3,967.0000 | 4,137.0000 | 4.285 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.00 | Call | Currency Future | 149.0000 | 133.0000 | (10.738) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.05 | Call | Currency Future | 291.0000 | 258.0000 | (11.340) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.05 | Put | Currency Future | 7,922.0000 | 8,102.0000 | 2.272 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.05 | Call | Currency Future | 54.0000 | 48.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.05 | Put | Currency Future | 5,954.0000 | 6,131.0000 | 2.973 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 14.05 | Call | Currency Future | 86.0000 | 77.0000 | (10.465) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.05 | Put | Currency Future | 4,015.0000 | 4,185.0000 | 4.234 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 12.05 | Call | Currency Future | 147.0000 | 131.0000 | (10.884) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 10.05 | Put | Currency Future | 2,159.0000 | 2,312.0000 | 7.087 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.05 | Call | Currency Future | 3,144.0000 | 2,959.0000 | (5.884) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.50 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.05 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.50 | Call | Currency Future | 1,768.0000 | 1,600.0000 | (9.502) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 4.05 | Call | Currency Future | 4,135.0000 | 3,950.0000 | (4.474) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 5.05 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.05 | Call | Currency Future | 2,176.0000 | 1,996.0000 | (8.272) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 6.05 | Put | Currency Future | 44.0000 | 50.0000 | 13.636 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R 2010/12/13 | 16.15 | Put | Currency Future | 8,021.0000 | 8,200.0000 | 2.232 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/12/13 | 7.05 | Put | Currency Future | 185.0000 | 221.0000 | 19.459 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.15 | Call | Currency Future | 53.0000 | 46.0000 | (13.208) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.05 | Call | Currency Future | 1,318.0000 | 1,167.0000 | (11.457) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.45 | Call | Currency Future | 78.0000 | 69.0000 | (11.538) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.45 | Put | Currency Future | 8,315.0000 | 8,495.0000 | 2.165 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.45 | Call | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.45 | Put | Currency Future | 6,346.0000 | 6,523.0000 | 2.789 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.45 | Call | Currency Future | 1,049.0000 | 927.0000 | (11.630) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.15 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.45 | Put | Currency Future | 80.0000 | 96.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.45 | Put | Currency Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.40 | Call | Currency Future | 79.0000 | 70.0000 | (11.392) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.40 | Put | Currency Future | 4,350.0000 | 4,522.0000 | 3.954 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.40 | Call | Currency Future | 132.0000 | 118.0000 | (10.606) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.15 | Call | Currency Future | 4,037.0000 | 3,851.0000 | (4.607) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.40 | Put | Currency Future | 6,297.0000 | 6,474.0000 | 2.811 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.40 | Call | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.40 | Put | Currency Future | 8,266.0000 | 8,445.0000 | 2.165 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.20 | Put | Currency Future | 13.0000 | 16.0000 | 23.077 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.45 | Call | Currency Future | 2,752.0000 | 2,569.0000 | (6.650) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.20 | Call | Currency Future | 2,996.0000 | 2,812.0000 | (6.142) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.45 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.20 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.45 | Call | Currency Future | 3,739.0000 | 3,553.0000 | (4.975) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.20 | Call | Currency Future | 2,035.0000 | 1,861.0000 | (8.550) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.45 | Call | Currency Future | 1,812.0000 | 1,642.0000 | (9.382) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.20 | Put | Currency Future | 53.0000 | 65.0000 | 22.642 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.20 | Call | Currency Future | 1,205.0000 | 1,072.0000 | (11.037) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.20 | Put | Currency Future | 223.0000 | 276.0000 | 23.767 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.20 | Put | Currency Future | 4,159.0000 | 4,329.0000 | 4.088 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.20 | Call | Currency Future | 3,987.0000 | 3,801.0000 | (4.665) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.20 | Call | Currency Future | 141.0000 | 125.0000 | (11.348) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.20 | Call | Currency Future | 275.0000 | 243.0000 | (11.636) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.50 | Put | Currency Future | 8,364.0000 | 8,544.0000 | 2.152 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.20 | Put | Currency Future | 2,293.0000 | 2,447.0000 | 6.716 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.50 | Call | Currency Future | 47.0000 | 40.0000 | (14.894) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | \$ / R | 2010/12/13 | 14.20 | Call | Currency Future | 83.0000 | 74.0000 | (10.843) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.15 | Call | Currency Future | 84.0000 | 75.0000 | (10.714) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.20 | Put | Currency Future | 6,101.0000 | 6,278.0000 | 2.901 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.20 | Put | Currency Future | 8,070.0000 | 8,249.0000 | 2.218 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.20 | Call | Currency Future | 52.0000 | 45.0000 | (13.462) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.30 | Put | Currency Future | 62.0000 | 76.0000 | 22.581 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 6.30 | Call | Currency Future | 1,945.0000 | 1,772.0000 | (8.895) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.30 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 5.30 | Call | Currency Future | 2,898.0000 | 2,714.0000 | (6.349) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.30 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 4.30 | Call | Currency Future | 3,888.0000 | 3,702.0000 | (4.784) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.30 | Call | Currency Future | 1,140.0000 | 1,012.0000 | (11.228) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.30 | Call | Currency Future | 264.0000 | 233.0000 | (11.742) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 7.30 | Put | Currency Future | 258.0000 | 316.0000 | 22.481 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.30 | Call | Currency Future | 81.0000 | 72.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 10.30 | Put | Currency Future | 2,382.0000 | 2,537.0000 | 6.507 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 14.30 | Put | Currency Future | 6,199.0000 | 6,376.0000 | 2.855 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.30 | Put | Currency Future | 4,254.0000 | 4,425.0000 | 4.020 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 12.30 | Call | Currency Future | 137.0000 | 121.0000 | (11.679) | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.30 | Put | Currency Future | 8,168.0000 | 8,347.0000 | 2.191 | 0 | 0 | 0 |
| 06/10/2009 | \$ / R | 2010/12/13 | 16.30 | Call | Currency Future | 50.0000 | 43.0000 | (14.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | | | Currency Future | 12.2269 | 11.9366 | (2.374) | 12.1500 | 11.9100 | 37,090 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 49.0000 | 33.0000 | (32.653) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.40 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.15 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.25 | Call | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.95 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.10 | Call | Currency Future | 1,175.0000 | 910.0000 | (22.553) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.45 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.80 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.20 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.15 | Put | Currency Future | 2,940.0000 | 3,226.0000 | 9.728 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.95 | Put | Currency Future | 230.0000 | 341.0000 | 48.261 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 10.10 | Put | Currency Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.45 | Call | Currency Future | 3,779.0000 | 3,489.0000 | (7.674) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.50 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.80 | Put | Currency Future | 36.0000 | 44.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.85 | Call | Currency Future | 4,378.0000 | 4,088.0000 | (6.624) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.20 | Put | Currency Future | 0.0000 | 6,265.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.05 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.25 | Put | Currency Future | 4,034.0000 | 4,320.0000 | 7.090 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.95 | Put | Currency Future | 41.0000 | 52.0000 | 26.829 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.45 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.25 | Put | Currency Future | 7,025.0000 | 7,315.0000 | 4.128 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.20 | Call | Currency Future | 0.0000 | 3,739.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.75 | Put | Currency Future | 2,545.0000 | 2,830.0000 | 11.198 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 112.0000 | 72.0000 | (35.714) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.35 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.10 | Put | Currency Future | 5,876.0000 | 6,165.0000 | 4.918 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.25 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.95 | Put | Currency Future | 4,729.0000 | 5,018.0000 | 6.111 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.45 | Put | Currency Future | 4,232.0000 | 4,519.0000 | 6.782 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.20 | Put | Currency Future | 0.0000 | 8,264.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.05 | Put | Currency Future | 2,841.0000 | 3,127.0000 | 10.067 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.95 | Put | Currency Future | 6,725.0000 | 7,015.0000 | 4.312 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.90 | Call | Currency Future | 2,341.0000 | 2,055.0000 | (12.217) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.80 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.20 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 1,719.0000 | 1,995.0000 | 16.056 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.75 | Call | Currency Future | 22.0000 | 16.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.15 | Put | Currency Future | 1,035.0000 | 1,286.0000 | 24.251 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.45 | Call | Currency Future | 268.0000 | 173.0000 | (35.448) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.95 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.35 | Put | Currency Future | 9,123.0000 | 9,414.0000 | 3.190 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.45 | Put | Currency Future | 6,226.0000 | 6,515.0000 | 4.642 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.80 | Put | Currency Future | 3,586.0000 | 3,873.0000 | 8.003 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.20 | Put | Currency Future | 0.0000 | 4,271.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 46.0000 | 31.0000 | (32.609) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 35.0000 | 25.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.35 | Put | Currency Future | 8,124.0000 | 8,414.0000 | 3.570 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.45 | Put | Currency Future | 491.0000 | 686.0000 | 39.715 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.00 | Put | Currency Future | 16.0000 | 21.0000 | 31.250 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.60 | Put | Currency Future | 7,375.0000 | 7,665.0000 | 3.932 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.25 | Put | Currency Future | 6,026.0000 | 6,315.0000 | 4.796 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.95 | Put | Currency Future | 8,724.0000 | 9,014.0000 | 3.324 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.50 | Put | Currency Future | 3,288.0000 | 3,574.0000 | 8.698 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.20 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.90 | Put | Currency Future | 14.0000 | 19.0000 | 35.714 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.30 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.20 | Call | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,672.0000 | 1,946.0000 | 16.388 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.65 | Call | Currency Future | 24.0000 | 17.0000 | (29.167) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.00 | Put | Currency Future | 43.0000 | 59.0000 | 37.209 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.95 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.10 | Put | Currency Future | 8,874.0000 | 9,164.0000 | 3.268 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.30 | Put | Currency Future | 9,073.0000 | 9,364.0000 | 3.207 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.40 | Put | Currency Future | 25.0000 | 30.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.90 | Put | Currency Future | 40.0000 | 49.0000 | 22.500 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.80 | Put | Currency Future | 747.0000 | 974.0000 | 30.388 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.20 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 1,256.0000 | 1,517.0000 | 20.780 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.40 | Put | Currency Future | 8,174.0000 | 8,464.0000 | 3.548 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 2,447.0000 | 2,731.0000 | 11.606 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.00 | Call | Currency Future | 3,231.0000 | 2,942.0000 | (8.945) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.25 | Put | Currency Future | 8,024.0000 | 8,314.0000 | 3.614 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.30 | Call | Currency Future | 1,950.0000 | 1,664.0000 | (14.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.90 | Call | Currency Future | 539.0000 | 353.0000 | (34.508) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.80 | Call | Currency Future | 173.0000 | 111.0000 | (35.838) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.65 | Put | Currency Future | 2,447.0000 | 2,731.0000 | 11.606 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.10 | Put | Currency Future | 6,875.0000 | 7,165.0000 | 4.218 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.30 | Put | Currency Future | 6.0000 | 8.0000 | 33.333 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R 2009/12/14 | 21.20 | Put | Currency Future | 8,974.0000 | 9,264.0000 | 3.232 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 10.90 | Call | Currency Future | 1,366.0000 | 1,086.0000 | (20.498) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,958.0000 | 2,238.0000 | 14.300 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.35 | Call | Currency Future | 3,879.0000 | 3,589.0000 | (7.476) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.00 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.30 | Call | Currency Future | 2,933.0000 | 2,644.0000 | (9.853) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.30 | Call | Currency Future | 994.0000 | 748.0000 | (24.748) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 2,348.0000 | 2,632.0000 | 12.095 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 13.30 | Put | Currency Future | 1,166.0000 | 1,424.0000 | 22.127 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 16.35 | Put | Currency Future | 4,133.0000 | 4,420.0000 | 6.944 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.00 | Call | Currency Future | 1,270.0000 | 995.0000 | (21.654) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 18.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.10 | Put | Currency Future | 48.0000 | 73.0000 | 52.083 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 10.30 | Put | Currency Future | 23.0000 | 27.0000 | 17.391 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 17.20 | Put | Currency Future | 4,978.0000 | 5,267.0000 | 5.806 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.30 | Call | Currency Future | 3,929.0000 | 3,639.0000 | (7.381) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.40 | Call | Currency Future | 3,829.0000 | 3,539.0000 | (7.574) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 25.0000 | 19.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 16.35 | Call | Currency Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.40 | Put | Currency Future | 459.0000 | 648.0000 | 41.176 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 10.00 | Call | Currency Future | 2,243.0000 | 1,957.0000 | (12.751) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.00 | Call | Currency Future | 4,228.0000 | 3,938.0000 | (6.859) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 17.10 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 15.30 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 17.20 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.80 | Call | Currency Future | 605.0000 | 408.0000 | (32.562) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 17.30 | Put | Currency Future | 5,078.0000 | 5,367.0000 | 5.691 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 16.40 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 24.0000 | 17.0000 | (29.167) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 13.05 | Put | Currency Future | 950.0000 | 1,195.0000 | 25.789 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.40 | Call | Currency Future | 285.0000 | 184.0000 | (35.439) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.00 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 17.10 | Put | Currency Future | 4,879.0000 | 5,167.0000 | 5.903 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 15.30 | Put | Currency Future | 3,089.0000 | 3,375.0000 | 9.259 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.40 | Put | Currency Future | 7.0000 | 9.0000 | 28.571 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.20 | Put | Currency Future | 337.0000 | 502.0000 | 48.961 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 11.80 | Put | Currency Future | 178.0000 | 271.0000 | 52.247 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.30 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 106.0000 | 68.0000 | (35.849) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.40 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 2,348.0000 | 2,632.0000 | 12.095 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.55 | Call | Currency Future | 69.0000 | 45.0000 | (34.783) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.00 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.00 | Call | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.10 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.45 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.40 | Call | Currency Future | 1,852.0000 | 1,566.0000 | (15.443) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.20 | Call | Currency Future | 364.0000 | 238.0000 | (34.615) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.80 | Put | Currency Future | 5,577.0000 | 5,866.0000 | 5.182 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.80 | Put | Currency Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.20 | Put | Currency Future | 1,079.0000 | 1,331.0000 | 23.355 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.40 | Put | Currency Future | 6,176.0000 | 6,465.0000 | 4.679 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.95 | Call | Currency Future | 19.0000 | 14.0000 | (26.316) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.10 | Call | Currency Future | 2,146.0000 | 1,859.0000 | (13.374) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.30 | Put | Currency Future | 7,075.0000 | 7,365.0000 | 4.099 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.40 | Call | Currency Future | 2,834.0000 | 2,546.0000 | (10.162) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.20 | Call | Currency Future | 3,032.0000 | 2,743.0000 | (9.532) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.80 | Call | Currency Future | 2,439.0000 | 2,153.0000 | (11.726) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.40 | Put | Currency Future | 4,182.0000 | 4,470.0000 | 6.887 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.95 | Call | Currency Future | 44.0000 | 30.0000 | (31.818) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.95 | Call | Currency Future | 507.0000 | 328.0000 | (35.306) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.05 | Put | Currency Future | 8,824.0000 | 9,114.0000 | 3.286 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.30 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.20 | Put | Currency Future | 5.0000 | 7.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.80 | Put | Currency Future | 7,574.0000 | 7,865.0000 | 3.842 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.80 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,672.0000 | 1,946.0000 | 16.388 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.55 | Put | Currency Future | 1,392.0000 | 1,659.0000 | 19.181 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 20.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.80 | Call | Currency Future | 1,463.0000 | 1,181.0000 | (19.275) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.30 | Put | Currency Future | 67.0000 | 111.0000 | 65.672 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.95 | Put | Currency Future | 2,743.0000 | 3,028.0000 | 10.390 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.30 | Call | Currency Future | 93.0000 | 60.0000 | (35.484) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.05 | Put | Currency Future | 6,825.0000 | 7,115.0000 | 4.249 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.60 | Put | Currency Future | 4,381.0000 | 4,669.0000 | 6.574 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.45 | Put | Currency Future | 8,224.0000 | 8,514.0000 | 3.526 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.20 | Call | Currency Future | 2,049.0000 | 1,761.0000 | (14.056) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.80 | Put | Currency Future | 9,573.0000 | 9,864.0000 | 3.040 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.90 | Put | Currency Future | 212.0000 | 317.0000 | 49.528 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 83.0000 | 54.0000 | (34.940) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.95 | Put | Currency Future | 1,767.0000 | 2,043.0000 | 15.620 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.05 | Call | Currency Future | 127.0000 | 81.0000 | (36.220) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.05 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.20 | Call | Currency Future | 1,080.0000 | 827.0000 | (23.426) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.30 | Put | Currency Future | 4,083.0000 | 4,370.0000 | 7.029 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 49.0000 | 33.0000 | (32.653) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.10 | Put | Currency Future | 291.0000 | 434.0000 | 49.141 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.25 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.25 | Put | Currency Future | 9,024.0000 | 9,314.0000 | 3.214 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.20 | Put | Currency Future | 53.0000 | 91.0000 | 71.698 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.30 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,958.0000 | 2,238.0000 | 14.300 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.30 | Put | Currency Future | 2,104.0000 | 2,386.0000 | 13.403 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.25 | Call | Currency Future | 3,979.0000 | 3,689.0000 | (7.288) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.95 | Call | Currency Future | 1,318.0000 | 1,039.0000 | (21.168) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.35 | Put | Currency Future | 7,125.0000 | 7,415.0000 | 4.070 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.50 | Put | Currency Future | 28.0000 | 33.0000 | 17.857 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.20 | Put | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.90 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.30 | Put | Currency Future | 6,076.0000 | 6,365.0000 | 4.756 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 14.15 | Call | Currency Future | 35.0000 | 25.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.30 | Call | Currency Future | 31.0000 | 22.0000 | (29.032) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.00 | Call | Currency Future | 476.0000 | 308.0000 | (35.294) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.00 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.50 | Call | Currency Future | 828.0000 | 599.0000 | (27.657) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.85 | Put | Currency Future | 5,627.0000 | 5,916.0000 | 5.136 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.90 | Put | Currency Future | 3,685.0000 | 3,972.0000 | 7.788 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 6,575.0000 | 6,865.0000 | 4.411 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.55 | Call | Currency Future | 25.0000 | 19.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 41.0000 | 28.0000 | (31.707) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.00 | Put | Currency Future | 249.0000 | 371.0000 | 48.996 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.35 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.50 | Call | Currency Future | 1,755.0000 | 1,469.0000 | (16.296) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.20 | Put | Currency Future | 6,975.0000 | 7,265.0000 | 4.158 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.85 | Put | Currency Future | 3,636.0000 | 3,923.0000 | 7.893 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 106.0000 | 68.0000 | (35.849) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.85 | Put | Currency Future | 7,624.0000 | 7,915.0000 | 3.817 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.00 | Put | Currency Future | 3,785.0000 | 4,072.0000 | 7.583 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.45 | Put | Currency Future | 27.0000 | 31.0000 | 14.815 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.35 | Put | Currency Future | 74.0000 | 123.0000 | 66.216 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.50 | Call | Currency Future | 2,735.0000 | 2,447.0000 | (10.530) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.40 | Call | Currency Future | 910.0000 | 672.0000 | (26.154) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.85 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.30 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.20 | Put | Currency Future | 1,079.0000 | 1,331.0000 | 23.355 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.75 | Call | Currency Future | 185.0000 | 118.0000 | (36.216) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,438.0000 | 1,706.0000 | 18.637 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.95 | Put | Currency Future | 15.0000 | 20.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.50 | Put | Currency Future | 8.0000 | 10.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.85 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 88.0000 | 57.0000 | (35.227) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.75 | Put | Currency Future | 708.0000 | 931.0000 | 31.497 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 65.0000 | 43.0000 | (33.846) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 37.0000 | 26.0000 | (29.730) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.05 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 15.55 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.95 | Call | Currency Future | 3,281.0000 | 2,991.0000 | (8.839) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.35 | Put | Currency Future | 24.0000 | 28.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.00 | Put | Currency Future | 5,776.0000 | 6,066.0000 | 5.021 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.50 | Put | Currency Future | 102.0000 | 163.0000 | 59.804 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 1,256.0000 | 1,517.0000 | 20.780 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 826.0000 | 1,061.0000 | 28.450 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 39.0000 | 27.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,910.0000 | 2,190.0000 | 14.660 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.05 | Put | Currency Future | 2,841.0000 | 3,127.0000 | 10.067 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.55 | Put | Currency Future | 3,337.0000 | 3,624.0000 | 8.601 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.95 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.35 | Call | Currency Future | 1,901.0000 | 1,615.0000 | (15.045) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.50 | Call | Currency Future | 252.0000 | 162.0000 | (35.714) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.40 | Put | Currency Future | 83.0000 | 135.0000 | 62.651 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.85 | Put | Currency Future | 9,623.0000 | 9,914.0000 | 3.024 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 1,211.0000 | 1,470.0000 | 21.387 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 1,814.0000 | 2,092.0000 | 15.325 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 2,398.0000 | 2,681.0000 | 11.802 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.05 | Call | Currency Future | 2,195.0000 | 1,908.0000 | (13.075) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.55 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.35 | Put | Currency Future | 5,128.0000 | 5,417.0000 | 5.636 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.50 | Put | Currency Future | 9,273.0000 | 9,564.0000 | 3.138 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.40 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,862.0000 | 2,141.0000 | 14.984 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.20 | Put | Currency Future | 2,006.0000 | 2,288.0000 | 14.058 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.05 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.55 | Put | Currency Future | 5,327.0000 | 5,616.0000 | 5.425 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.35 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.50 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.40 | Put | Currency Future | 3,188.0000 | 3,475.0000 | 9.003 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 65.0000 | 43.0000 | (33.846) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 153.0000 | 98.0000 | (35.948) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 119.0000 | 77.0000 | (35.294) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 24.0000 | 18.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.05 | Call | Currency Future | 3,181.0000 | 2,892.0000 | (9.085) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.55 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.95 | Call | Currency Future | 2,292.0000 | 2,007.0000 | (12.435) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.35 | Call | Currency Future | 951.0000 | 709.0000 | (25.447) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.50 | Put | Currency Future | 525.0000 | 725.0000 | 38.095 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.30 | Put | Currency Future | 8,074.0000 | 8,364.0000 | 3.592 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.00 | Call | Currency Future | 135.0000 | 86.0000 | (36.296) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 992.0000 | 1,240.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 1,719.0000 | 1,995.0000 | 16.056 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.05 | Put | Currency Future | 18.0000 | 22.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.95 | Put | Currency Future | 1,767.0000 | 2,043.0000 | 15.620 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.55 | Put | Currency Future | 560.0000 | 765.0000 | 36.607 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.50 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.85 | Put | Currency Future | 195.0000 | 293.0000 | 50.256 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 2,152.0000 | 2,435.0000 | 13.151 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.35 | Put | Currency Future | 427.0000 | 610.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.90 | Call | Currency Future | 46.0000 | 31.0000 | (32.609) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.05 | Call | Currency Future | 1,223.0000 | 952.0000 | (22.159) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.35 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,910.0000 | 2,190.0000 | 14.660 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 153.0000 | 98.0000 | (35.948) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.50 | Put | Currency Future | 7,275.0000 | 7,565.0000 | 3.986 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.60 | Put | Currency Future | 5,377.0000 | 5,666.0000 | 5.375 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.85 | Put | Currency Future | 13.0000 | 17.0000 | 30.769 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.00 | Put | Currency Future | 908.0000 | 1,150.0000 | 26.652 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.35 | Call | Currency Future | 303.0000 | 196.0000 | (35.314) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.20 | Call | Currency Future | 33.0000 | 24.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.05 | Put | Currency Future | 46.0000 | 65.0000 | 41.304 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.85 | Call | Currency Future | 1,415.0000 | 1,133.0000 | (19.929) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 37.0000 | 26.0000 | (29.730) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.55 | Put | Currency Future | 7,325.0000 | 7,615.0000 | 3.959 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.90 | Call | Currency Future | 4,328.0000 | 4,038.0000 | (6.701) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 21.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.95 | Put | Currency Future | 867.0000 | 1,105.0000 | 27.451 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.60 | Put | Currency Future | 3,387.0000 | 3,674.0000 | 8.474 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.05 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.35 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.95 | Call | Currency Future | 44.0000 | 30.0000 | (31.818) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.55 | Call | Currency Future | 237.0000 | 152.0000 | (35.865) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.60 | Put | Currency Future | 9,373.0000 | 9,664.0000 | 3.105 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 1,485.0000 | 1,754.0000 | 18.114 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 1,531.0000 | 1,802.0000 | 17.701 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.95 | Call | Currency Future | 144.0000 | 92.0000 | (36.111) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.10 | Call | Currency Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.05 | Put | Currency Future | 270.0000 | 402.0000 | 48.889 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.35 | Call | Currency Future | 2,884.0000 | 2,595.0000 | (10.021) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.55 | Put | Currency Future | 112.0000 | 178.0000 | 58.929 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.60 | Call | Currency Future | 751.0000 | 531.0000 | (29.294) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.85 | Call | Currency Future | 571.0000 | 380.0000 | (33.450) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.90 | Put | Currency Future | 5,677.0000 | 5,966.0000 | 5.091 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 61.0000 | 41.0000 | (32.787) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.20 | Put | Currency Future | 2,990.0000 | 3,276.0000 | 9.565 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.05 | Call | Currency Future | 446.0000 | 289.0000 | (35.202) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.35 | Put | Currency Future | 6,126.0000 | 6,415.0000 | 4.718 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.55 | Call | Currency Future | 789.0000 | 565.0000 | (28.390) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.60 | Put | Currency Future | 9.0000 | 12.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.75 | Call | Currency Future | 2,489.0000 | 2,202.0000 | (11.531) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.45 | Call | Currency Future | 78.0000 | 51.0000 | (34.615) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.80 | Put | Currency Future | 2,595.0000 | 2,879.0000 | 10.944 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.85 | Put | Currency Future | 38.0000 | 47.0000 | 23.684 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.60 | Put | Currency Future | 124.0000 | 195.0000 | 57.258 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.90 | Put | Currency Future | 7,674.0000 | 7,964.0000 | 3.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.75 | Put | Currency Future | 12.0000 | 15.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.45 | Put | Currency Future | 1,301.0000 | 1,564.0000 | 20.215 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.70 | Put | Currency Future | 670.0000 | 889.0000 | 32.687 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.80 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 15.35 | Put | Currency Future | 3,139.0000 | 3,425.0000 | 9.111 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.30 | Put | Currency Future | 396.0000 | 573.0000 | 44.697 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.40 | Put | Currency Future | 9,173.0000 | 9,464.0000 | 3.172 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.85 | Call | Currency Future | 2,390.0000 | 2,104.0000 | (11.967) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.75 | Put | Currency Future | 9,523.0000 | 9,814.0000 | 3.056 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.60 | Call | Currency Future | 3,630.0000 | 3,340.0000 | (7.989) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.00 | Call | Currency Future | 19.0000 | 14.0000 | (26.316) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.05 | Put | Currency Future | 4,829.0000 | 5,117.0000 | 5.964 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.35 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.25 | Call | Currency Future | 343.0000 | 223.0000 | (34.985) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.40 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.90 | Put | Currency Future | 9,673.0000 | 9,964.0000 | 3.008 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.75 | Call | Currency Future | 640.0000 | 437.0000 | (31.719) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.55 | Call | Currency Future | 3,680.0000 | 3,390.0000 | (7.880) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 58.0000 | 39.0000 | (32.759) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.70 | Put | Currency Future | 2,496.0000 | 2,780.0000 | 11.378 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.85 | Put | Currency Future | 4,630.0000 | 4,918.0000 | 6.220 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.25 | Put | Currency Future | 366.0000 | 537.0000 | 46.721 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.40 | Put | Currency Future | 5,178.0000 | 5,467.0000 | 5.581 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.85 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.75 | Put | Currency Future | 163.0000 | 251.0000 | 53.988 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.70 | Call | Currency Future | 197.0000 | 126.0000 | (36.041) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 2,398.0000 | 2,681.0000 | 11.802 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.85 | Call | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.30 | Call | Currency Future | 323.0000 | 209.0000 | (35.294) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.40 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.75 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 65.0000 | 43.0000 | (33.846) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.55 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.60 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.60 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.55 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 73.0000 | 48.0000 | (34.247) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.40 | Put | Currency Future | 7,175.0000 | 7,465.0000 | 4.042 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.75 | Put | Currency Future | 34.0000 | 42.0000 | 23.529 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 16.55 | Put | Currency Future | 4,331.0000 | 4,619.0000 | 6.650 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.15 | Call | Currency Future | 112.0000 | 72.0000 | (35.714) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.70 | Call | Currency Future | 23.0000 | 17.0000 | (26.087) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.55 | Call | Currency Future | 2,686.0000 | 2,398.0000 | (10.722) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 826.0000 | 1,061.0000 | 28.450 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.85 | Put | Currency Future | 2,644.0000 | 2,929.0000 | 10.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.75 | Call | Currency Future | 1,511.0000 | 1,229.0000 | (18.663) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.15 | Put | Currency Future | 1,035.0000 | 1,286.0000 | 24.251 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.60 | Call | Currency Future | 223.0000 | 143.0000 | (35.874) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.00 | Put | Currency Future | 2,792.0000 | 3,077.0000 | 10.208 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.55 | Put | Currency Future | 29.0000 | 34.0000 | 17.241 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.85 | Call | Currency Future | 3,381.0000 | 3,091.0000 | (8.577) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.50 | Call | Currency Future | 26.0000 | 19.0000 | (26.923) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.75 | Put | Currency Future | 5,527.0000 | 5,816.0000 | 5.229 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,438.0000 | 1,706.0000 | 18.637 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.55 | Put | Currency Future | 6,326.0000 | 6,615.0000 | 4.568 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 119.0000 | 77.0000 | (35.294) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 24.0000 | 18.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.10 | Call | Currency Future | 3,132.0000 | 2,842.0000 | (9.259) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.55 | Call | Currency Future | 1,706.0000 | 1,421.0000 | (16.706) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.50 | Put | Currency Future | 1,346.0000 | 1,611.0000 | 19.688 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.50 | Put | Currency Future | 5,278.0000 | 5,566.0000 | 5.457 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.60 | Call | Currency Future | 2,636.0000 | 2,349.0000 | (10.888) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 2,693.0000 | 2,978.0000 | 10.583 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 58.0000 | 39.0000 | (32.759) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 29.0000 | 21.0000 | (27.586) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.55 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 992.0000 | 1,240.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.20 | Call | Currency Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.55 | Put | Currency Future | 9,323.0000 | 9,614.0000 | 3.121 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.15 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 39.0000 | 27.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.75 | Put | Currency Future | 7,524.0000 | 7,815.0000 | 3.868 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 1,438.0000 | 1,706.0000 | 18.637 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.55 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.10 | Put | Currency Future | 2,891.0000 | 3,177.0000 | 9.893 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 7.60 | Call | Currency Future | 4,627.0000 | 4,337.0000 | (6.268) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.00 | Put | Currency Future | 4,779.0000 | 5,067.0000 | 6.026 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.50 | Put | Currency Future | 2,299.0000 | 2,583.0000 | 12.353 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 55.0000 | 37.0000 | (32.727) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 2,201.0000 | 2,484.0000 | 12.858 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.60 | Put | Currency Future | 8,374.0000 | 8,664.0000 | 3.463 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.65 | Call | Currency Future | 209.0000 | 134.0000 | (35.885) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.10 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.15 | Put | Currency Future | 4,929.0000 | 5,217.0000 | 5.843 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.85 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 29.0000 | 21.0000 | (27.586) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.75 | Put | Currency Future | 3,536.0000 | 3,823.0000 | 8.117 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 1,531.0000 | 1,802.0000 | 17.701 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 2,693.0000 | 2,978.0000 | 10.583 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 83.0000 | 54.0000 | (34.940) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.60 | Call | Currency Future | 1,657.0000 | 1,373.0000 | (17.139) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.45 | Put | Currency Future | 3,238.0000 | 3,524.0000 | 8.833 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.00 | Put | Currency Future | 7,774.0000 | 8,064.0000 | 3.730 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 2,152.0000 | 2,435.0000 | 13.151 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.75 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.40 | Call | Currency Future | 28.0000 | 21.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.15 | Put | Currency Future | 6,925.0000 | 7,215.0000 | 4.188 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.65 | Call | Currency Future | 3,580.0000 | 3,290.0000 | (8.101) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 1,862.0000 | 2,141.0000 | 14.984 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.75 | Put | Currency Future | 1,578.0000 | 1,850.0000 | 17.237 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.15 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.85 | Call | Currency Future | 21.0000 | 15.0000 | (28.571) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R 2009/12/14 | 9.65 | Put | Currency Future | 10.0000 | 13.0000 | 30.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 15.15 | Put | Currency Future | 2,940.0000 | 3,226.0000 | 9.728 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.90 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.70 | Call | Currency Future | 676.0000 | 467.0000 | (30.917) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 15.15 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.65 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.45 | Put | Currency Future | 2,250.0000 | 2,533.0000 | 12.578 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 10.70 | Put | Currency Future | 33.0000 | 40.0000 | 21.212 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 13.75 | Put | Currency Future | 1,578.0000 | 1,850.0000 | 17.237 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 20.55 | Put | Currency Future | 8,324.0000 | 8,614.0000 | 3.484 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.15 | Call | Currency Future | 1,127.0000 | 868.0000 | (22.981) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 20.90 | Put | Currency Future | 8,674.0000 | 8,964.0000 | 3.343 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.25 | Call | Currency Future | 32.0000 | 23.0000 | (28.125) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 10.70 | Call | Currency Future | 1,560.0000 | 1,276.0000 | (18.205) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.15 | Call | Currency Future | 390.0000 | 254.0000 | (34.872) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 16.65 | Put | Currency Future | 4,431.0000 | 4,719.0000 | 6.500 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 20.90 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.25 | Put | Currency Future | 2,055.0000 | 2,337.0000 | 13.723 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.70 | Put | Currency Future | 11.0000 | 14.0000 | 27.273 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.60 | Put | Currency Future | 596.0000 | 806.0000 | 35.235 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.15 | Call | Currency Future | 3,082.0000 | 2,793.0000 | (9.377) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 20.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 18.90 | Put | Currency Future | 6,675.0000 | 6,965.0000 | 4.345 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.40 | Call | Currency Future | 28.0000 | 21.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 11.70 | Put | Currency Future | 149.0000 | 231.0000 | 55.034 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.60 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.15 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 20.65 | Put | Currency Future | 8,424.0000 | 8,714.0000 | 3.443 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.90 | Call | Currency Future | 3,331.0000 | 3,041.0000 | (8.706) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.40 | Put | Currency Future | 2,201.0000 | 2,484.0000 | 12.858 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 9.65 | Call | Currency Future | 2,587.0000 | 2,300.0000 | (11.094) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 12.15 | Put | Currency Future | 314.0000 | 467.0000 | 48.726 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 8.90 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 14.45 | Call | Currency Future | 27.0000 | 20.0000 | (25.926) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 15.70 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2009/12/14 | 18.60 | Put | Currency Future | 6,375.0000 | 6,665.0000 | 4.549 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 10.15 | Call | Currency Future | 2,097.0000 | 1,810.0000 | (13.686) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.90 | Call | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,910.0000 | 2,190.0000 | 14.660 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.70 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.15 | Put | Currency Future | 8,924.0000 | 9,214.0000 | 3.250 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.90 | Put | Currency Future | 4,680.0000 | 4,968.0000 | 6.154 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 37.0000 | 26.0000 | (29.730) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.70 | Put | Currency Future | 3,486.0000 | 3,773.0000 | 8.233 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.65 | Put | Currency Future | 632.0000 | 847.0000 | 34.019 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.60 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.15 | Put | Currency Future | 51.0000 | 81.0000 | 58.824 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.65 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.90 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.60 | Put | Currency Future | 30.0000 | 36.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.70 | Call | Currency Future | 2,538.0000 | 2,251.0000 | (11.308) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.15 | Put | Currency Future | 20.0000 | 24.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.65 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.65 | Put | Currency Future | 9,423.0000 | 9,714.0000 | 3.088 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 1,485.0000 | 1,754.0000 | 18.114 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.85 | Put | Currency Future | 6,625.0000 | 6,915.0000 | 4.377 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.45 | Put | Currency Future | 1,301.0000 | 1,564.0000 | 20.215 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.65 | Put | Currency Future | 6,425.0000 | 6,715.0000 | 4.514 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.10 | Call | Currency Future | 418.0000 | 271.0000 | (35.167) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.65 | Put | Currency Future | 136.0000 | 212.0000 | 55.882 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.70 | Call | Currency Future | 3,530.0000 | 3,240.0000 | (8.215) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.85 | Put | Currency Future | 8,624.0000 | 8,914.0000 | 3.363 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.65 | Call | Currency Future | 713.0000 | 499.0000 | (30.014) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 12.85 | Put | Currency Future | 786.0000 | 1,017.0000 | 29.389 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.25 | Put | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.45 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.65 | Put | Currency Future | 31.0000 | 38.0000 | 22.581 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 61.0000 | 41.0000 | (32.787) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.25 | Call | Currency Future | 1,037.0000 | 787.0000 | (24.108) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.45 | Put | Currency Future | 92.0000 | 149.0000 | 61.957 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.65 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 12.85 | Call | Currency Future | 163.0000 | 104.0000 | (36.196) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.25 | Call | Currency Future | 1,999.0000 | 1,712.0000 | (14.357) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.45 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.65 | Put | Currency Future | 3,437.0000 | 3,723.0000 | 8.321 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.45 | Call | Currency Future | 78.0000 | 51.0000 | (34.615) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.25 | Put | Currency Future | 60.0000 | 100.0000 | 66.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.45 | Put | Currency Future | 5,228.0000 | 5,516.0000 | 5.509 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.25 | Put | Currency Future | 3,040.0000 | 3,326.0000 | 9.408 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.45 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.65 | Put | Currency Future | 7,425.0000 | 7,715.0000 | 3.906 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.80 | Put | Currency Future | 1,625.0000 | 1,898.0000 | 16.800 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.25 | Call | Currency Future | 99.0000 | 64.0000 | (35.354) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.25 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.45 | Put | Currency Future | 9,223.0000 | 9,514.0000 | 3.155 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 73.0000 | 48.0000 | (34.247) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 15.25 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.65 | Put | Currency Future | 5,427.0000 | 5,716.0000 | 5.325 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.25 | Put | Currency Future | 1,122.0000 | 1,377.0000 | 22.727 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.25 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.25 | Put | Currency Future | 5,028.0000 | 5,317.0000 | 5.748 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.45 | Put | Currency Future | 7,225.0000 | 7,515.0000 | 4.014 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.25 | Call | Currency Future | 2,983.0000 | 2,694.0000 | (9.688) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 11.45 | Call | Currency Future | 869.0000 | 635.0000 | (26.928) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.45 | Call | Currency Future | 1,803.0000 | 1,518.0000 | (15.807) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.70 | Put | Currency Future | 8,474.0000 | 8,764.0000 | 3.422 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.45 | Call | Currency Future | 2,785.0000 | 2,496.0000 | (10.377) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 8.70 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.70 | Put | Currency Future | 4,481.0000 | 4,768.0000 | 6.405 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 9.45 | Put | Currency Future | 8.0000 | 10.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.25 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 16.70 | Call | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 10.65 | Call | Currency Future | 1,608.0000 | 1,324.0000 | (17.662) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2009/12/14 | 18.70 | Put | Currency Future | 6,475.0000 | 6,765.0000 | 4.479 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 20.85 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 18.70 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 17.70 | Put | Currency Future | 5,477.0000 | 5,766.0000 | 5.277 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.50 | Put | Currency Future | 1,346.0000 | 1,611.0000 | 19.688 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.70 | Put | Currency Future | 7,475.0000 | 7,765.0000 | 3.880 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.80 | Call | Currency Future | 52.0000 | 35.0000 | (32.692) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.70 | Put | Currency Future | 9,473.0000 | 9,764.0000 | 3.072 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 55.0000 | 37.0000 | (32.727) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 1,672.0000 | 1,946.0000 | 16.388 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 49.0000 | 33.0000 | (32.653) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.00 | Put | Currency Future | 8,774.0000 | 9,064.0000 | 3.305 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.00 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 19.00 | Put | Currency Future | 6,775.0000 | 7,065.0000 | 4.280 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 21.00 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 1,211.0000 | 1,470.0000 | 21.387 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 88.0000 | 57.0000 | (35.227) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 1,814.0000 | 2,092.0000 | 15.325 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 41.0000 | 28.0000 | (31.707) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | | | Currency Future | 12.4336 | 12.1386 | (2.373) | 12.3400 | 12.1700 | 947 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.65 | Call | Currency Future | 130.0000 | 93.0000 | (28.462) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.25 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.40 | Call | Currency Future | 2,084.0000 | 1,801.0000 | (13.580) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.45 | Put | Currency Future | 9,021.0000 | 9,315.0000 | 3.259 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.10 | Put | Currency Future | 41.0000 | 46.0000 | 12.195 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.35 | Call | Currency Future | 295.0000 | 222.0000 | (24.746) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.55 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.25 | Put | Currency Future | 2,898.0000 | 3,170.0000 | 9.386 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.45 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.40 | Call | Currency Future | 3,058.0000 | 2,766.0000 | (9.549) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.00 | Put | Currency Future | 9,570.0000 | 9,864.0000 | 3.072 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.30 | Put | Currency Future | 8,872.0000 | 9,165.0000 | 3.303 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.15 | Put | Currency Future | 42.0000 | 48.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 14.10 | Put | Currency Future | 1,851.0000 | 2,101.0000 | 13.506 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.65 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.35 | Put | Currency Future | 1,211.0000 | 1,433.0000 | 18.332 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.55 | Call | Currency Future | 3,894.0000 | 3,600.0000 | (7.550) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.55 | Call | Currency Future | 512.0000 | 389.0000 | (24.023) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.25 | Call | Currency Future | 25.0000 | 20.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.40 | Put | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.75 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.45 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.15 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.10 | Call | Currency Future | 185.0000 | 140.0000 | (24.324) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.65 | Call | Currency Future | 60.0000 | 44.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.25 | Put | Currency Future | 6,830.0000 | 7,122.0000 | 4.275 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.65 | Put | Currency Future | 9,221.0000 | 9,514.0000 | 3.178 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.75 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.45 | Put | Currency Future | 7,029.0000 | 7,321.0000 | 4.154 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.10 | Put | Currency Future | 9,669.0000 | 9,963.0000 | 3.041 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.65 | Put | Currency Future | 4,247.0000 | 4,536.0000 | 6.805 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.55 | Put | Currency Future | 10.0000 | 12.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.25 | Put | Currency Future | 4,841.0000 | 5,132.0000 | 6.011 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.45 | Call | Currency Future | 3,993.0000 | 3,699.0000 | (7.363) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.65 | Put | Currency Future | 7,228.0000 | 7,521.0000 | 4.054 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.75 | Put | Currency Future | 7,328.0000 | 7,620.0000 | 3.985 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.55 | Put | Currency Future | 8,125.0000 | 8,417.0000 | 3.594 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.25 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.30 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.75 | Put | Currency Future | 9,320.0000 | 9,614.0000 | 3.155 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.45 | Put | Currency Future | 5,040.0000 | 5,330.0000 | 5.754 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.65 | Put | Currency Future | 3,276.0000 | 3,555.0000 | 8.516 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.75 | Call | Currency Future | 228.0000 | 172.0000 | (24.561) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.65 | Put | Currency Future | 2,346.0000 | 2,604.0000 | 10.997 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.55 | Put | Currency Future | 1,375.0000 | 1,606.0000 | 16.800 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.20 | Call | Currency Future | 668.0000 | 504.0000 | (24.551) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.45 | Call | Currency Future | 151.0000 | 108.0000 | (28.477) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 10.40 | Put | Currency Future | 51.0000 | 62.0000 | 21.569 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.65 | Call | Currency Future | 3,795.0000 | 3,502.0000 | (7.721) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.45 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.55 | Put | Currency Future | 6,134.0000 | 6,425.0000 | 4.744 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.00 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.65 | Put | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.05 | Put | Currency Future | 101.0000 | 121.0000 | 19.802 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.25 | Put | Currency Future | 8,822.0000 | 9,115.0000 | 3.321 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.45 | Put | Currency Future | 2,168.0000 | 2,419.0000 | 11.577 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.65 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.65 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.50 | Put | Currency Future | 7,079.0000 | 7,371.0000 | 4.125 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.45 | Call | Currency Future | 550.0000 | 418.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.70 | Call | Currency Future | 125.0000 | 89.0000 | (28.800) | 0 | 0 | 11,630 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.75 | Put | Currency Future | 1,545.0000 | 1,784.0000 | 15.469 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.40 | Put | Currency Future | 6,979.0000 | 7,271.0000 | 4.184 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.00 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.30 | Put | Currency Future | 6,880.0000 | 7,172.0000 | 4.244 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.65 | Put | Currency Future | 6,233.0000 | 6,524.0000 | 4.669 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.50 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.10 | Put | Currency Future | 7,677.0000 | 7,969.0000 | 3.804 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.70 | Put | Currency Future | 2,391.0000 | 2,650.0000 | 10.832 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.65 | Call | Currency Future | 1,849.0000 | 1,569.0000 | (15.143) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.60 | Put | Currency Future | 660.0000 | 836.0000 | 26.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.45 | Put | Currency Future | 4,049.0000 | 4,338.0000 | 7.138 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.40 | Put | Currency Future | 146.0000 | 204.0000 | 39.726 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.00 | Put | Currency Future | 95.0000 | 115.0000 | 21.053 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.60 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.50 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.10 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.45 | Put | Currency Future | 566.0000 | 730.0000 | 28.975 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.40 | Put | Currency Future | 1,252.0000 | 1,476.0000 | 17.891 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.65 | Put | Currency Future | 29.0000 | 33.0000 | 13.793 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.55 | Call | Currency Future | 259.0000 | 195.0000 | (24.710) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.00 | Call | Currency Future | 776.0000 | 592.0000 | (23.711) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.60 | Put | Currency Future | 7,179.0000 | 7,471.0000 | 4.067 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 20.65 | Put | Currency Future | 8,225.0000 | 8,517.0000 | 3.550 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.50 | Put | Currency Future | 9,071.0000 | 9,364.0000 | 3.230 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.10 | Put | Currency Future | 5,686.0000 | 5,977.0000 | 5.118 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.65 | Call | Currency Future | 2,813.0000 | 2,521.0000 | (10.380) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.25 | Call | Currency Future | 82.0000 | 59.0000 | (28.049) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.40 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.00 | Call | Currency Future | 1,529.0000 | 1,253.0000 | (18.051) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.65 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.10 | Call | Currency Future | 1,440.0000 | 1,166.0000 | (19.028) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.20 | Put | Currency Future | 434.0000 | 565.0000 | 30.184 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.40 | Put | Currency Future | 8,971.0000 | 9,265.0000 | 3.277 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.00 | Call | Currency Future | 2,471.0000 | 2,181.0000 | (11.736) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.10 | Put | Currency Future | 106.0000 | 127.0000 | 19.811 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.65 | Put | Currency Future | 65.0000 | 80.0000 | 23.077 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.60 | Call | Currency Future | 494.0000 | 375.0000 | (24.089) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.25 | Call | Currency Future | 643.0000 | 485.0000 | (24.572) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.45 | Call | Currency Future | 33.0000 | 27.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.40 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.00 | Put | Currency Future | 38.0000 | 43.0000 | 13.158 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.10 | Call | Currency Future | 720.0000 | 545.0000 | (24.306) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.65 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.45 | Put | Currency Future | 8,026.0000 | 8,318.0000 | 3.638 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.40 | Call | Currency Future | 1,180.0000 | 942.0000 | (20.169) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.00 | Put | Currency Future | 342.0000 | 454.0000 | 32.749 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.30 | Put | Currency Future | 4,891.0000 | 5,181.0000 | 5.929 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.10 | Put | Currency Future | 386.0000 | 507.0000 | 31.347 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.05 | Call | Currency Future | 1,484.0000 | 1,209.0000 | (18.531) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.65 | Put | Currency Future | 211.0000 | 293.0000 | 38.863 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.55 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.15 | Call | Currency Future | 693.0000 | 523.0000 | (24.531) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.45 | Put | Currency Future | 6,035.0000 | 6,325.0000 | 4.805 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.40 | Put | Currency Future | 4,990.0000 | 5,281.0000 | 5.832 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.00 | Call | Currency Future | 374.0000 | 282.0000 | (24.599) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.30 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.10 | Call | Currency Future | 43.0000 | 32.0000 | (25.581) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 13.40 | Call | Currency Future | 285.0000 | 215.0000 | (24.561) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.50 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.45 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.40 | Put | Currency Future | 3,039.0000 | 3,314.0000 | 9.049 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.00 | Put | Currency Future | 940.0000 | 1,143.0000 | 21.596 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.45 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.40 | Call | Currency Future | 572.0000 | 434.0000 | (24.126) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.00 | Put | Currency Future | 5,587.0000 | 5,878.0000 | 5.209 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.10 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.15 | Call | Currency Future | 3,303.0000 | 3,011.0000 | (8.840) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.65 | Put | Currency Future | 5,238.0000 | 5,529.0000 | 5.556 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.15 | Put | Currency Future | 1,054.0000 | 1,265.0000 | 20.019 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.15 | Put | Currency Future | 410.0000 | 535.0000 | 30.488 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.40 | Put | Currency Future | 538.0000 | 695.0000 | 29.182 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.00 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.60 | Put | Currency Future | 9,171.0000 | 9,464.0000 | 3.195 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.10 | Put | Currency Future | 3,709.0000 | 3,993.0000 | 7.657 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.15 | Put | Currency Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.65 | Call | Currency Future | 995.0000 | 782.0000 | (21.407) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.55 | Put | Currency Future | 628.0000 | 800.0000 | 27.389 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.40 | Call | Currency Future | 73.0000 | 53.0000 | (27.397) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.30 | Call | Currency Future | 3,156.0000 | 2,864.0000 | (9.252) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.20 | Call | Currency Future | 326.0000 | 245.0000 | (24.847) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.40 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.00 | Put | Currency Future | 3,612.0000 | 3,895.0000 | 7.835 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.30 | Put | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.85 | Put | Currency Future | 281.0000 | 380.0000 | 35.231 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.65 | Call | Currency Future | 243.0000 | 183.0000 | (24.691) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.20 | Put | Currency Future | 1,092.0000 | 1,307.0000 | 19.689 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.60 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.00 | Call | Currency Future | 46.0000 | 34.0000 | (26.087) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.30 | Call | Currency Future | 2,181.0000 | 1,895.0000 | (13.113) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.50 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.00 | Put | Currency Future | 7,577.0000 | 7,870.0000 | 3.867 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.15 | Put | Currency Future | 112.0000 | 134.0000 | 19.643 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.25 | Put | Currency Future | 459.0000 | 597.0000 | 30.065 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 20.60 | Put | Currency Future | 8,175.0000 | 8,467.0000 | 3.572 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.30 | Call | Currency Future | 1,265.0000 | 1,012.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.45 | Call | Currency Future | 70.0000 | 51.0000 | (27.143) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.15 | Call | Currency Future | 41.0000 | 31.0000 | (24.390) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.65 | Put | Currency Future | 1,459.0000 | 1,695.0000 | 16.175 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.50 | Put | Currency Future | 6,084.0000 | 6,375.0000 | 4.783 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.60 | Put | Currency Future | 6,184.0000 | 6,475.0000 | 4.706 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.30 | Put | Currency Future | 47.0000 | 56.0000 | 19.149 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.45 | Call | Currency Future | 1,137.0000 | 909.0000 | (20.053) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.15 | Put | Currency Future | 3,757.0000 | 4,042.0000 | 7.586 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.50 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.60 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.30 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.45 | Put | Currency Future | 3,086.0000 | 3,362.0000 | 8.944 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.15 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.50 | Call | Currency Future | 267.0000 | 201.0000 | (24.719) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.50 | Put | Currency Future | 8,076.0000 | 8,368.0000 | 3.616 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.10 | Call | Currency Future | 349.0000 | 263.0000 | (24.642) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.60 | Call | Currency Future | 3,845.0000 | 3,551.0000 | (7.646) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.45 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.15 | Put | Currency Future | 5,736.0000 | 6,027.0000 | 5.073 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.15 | Call | Currency Future | 179.0000 | 136.0000 | (24.022) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.45 | Call | Currency Future | 276.0000 | 208.0000 | (24.638) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.60 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.15 | Call | Currency Future | 1,396.0000 | 1,122.0000 | (19.628) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.45 | Put | Currency Future | 1,293.0000 | 1,519.0000 | 17.479 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.70 | Call | Currency Future | 235.0000 | 178.0000 | (24.255) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.45 | Put | Currency Future | 53.0000 | 65.0000 | 22.642 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.15 | Put | Currency Future | 7,727.0000 | 8,019.0000 | 3.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.85 | Put | Currency Future | 5,437.0000 | 5,728.0000 | 5.352 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.15 | Put | Currency Future | 1,896.0000 | 2,147.0000 | 13.238 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.50 | Call | Currency Future | 3,943.0000 | 3,650.0000 | (7.431) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.50 | Put | Currency Future | 1,334.0000 | 1,563.0000 | 17.166 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.55 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.15 | Put | Currency Future | 5.0000 | 8.0000 | 60.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.45 | Put | Currency Future | 154.0000 | 220.0000 | 42.857 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 20.15 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.85 | Put | Currency Future | 4,445.0000 | 4,735.0000 | 6.524 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.90 | Call | Currency Future | 208.0000 | 157.0000 | (24.519) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.30 | Put | Currency Future | 1,171.0000 | 1,391.0000 | 18.787 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.10 | Put | Currency Future | 1,015.0000 | 1,224.0000 | 20.591 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.55 | Put | Currency Future | 9,121.0000 | 9,414.0000 | 3.212 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.15 | Call | Currency Future | 4,289.0000 | 3,996.0000 | (6.831) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.45 | Put | Currency Future | 25.0000 | 28.0000 | 12.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.15 | Put | Currency Future | 9,719.0000 | 10,013.0000 | 3.025 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.85 | Call | Currency Future | 111.0000 | 79.0000 | (28.829) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.90 | Put | Currency Future | 1,674.0000 | 1,919.0000 | 14.636 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.55 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.30 | Put | Currency Future | 131.0000 | 173.0000 | 32.061 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.45 | Call | Currency Future | 2,036.0000 | 1,754.0000 | (13.851) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.95 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.15 | Call | Currency Future | 2,326.0000 | 2,037.0000 | (12.425) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.85 | Put | Currency Future | 2,528.0000 | 2,791.0000 | 10.403 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.55 | Put | Currency Future | 7,129.0000 | 7,421.0000 | 4.096 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.20 | Call | Currency Future | 39.0000 | 30.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.95 | Put | Currency Future | 7,527.0000 | 7,820.0000 | 3.893 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.85 | Call | Currency Future | 51.0000 | 38.0000 | (25.490) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.90 | Put | Currency Future | 5,487.0000 | 5,778.0000 | 5.303 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.20 | Put | Currency Future | 3,806.0000 | 4,091.0000 | 7.488 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.45 | Call | Currency Future | 3,009.0000 | 2,717.0000 | (9.704) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.85 | Put | Currency Future | 3,468.0000 | 3,749.0000 | 8.103 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 1,502.0000 | 1,739.0000 | 15.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.95 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.85 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.25 | Call | Currency Future | 315.0000 | 237.0000 | (24.762) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.90 | Put | Currency Future | 4,494.0000 | 4,784.0000 | 6.453 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.20 | Put | Currency Future | 7,776.0000 | 8,069.0000 | 3.768 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.10 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.85 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.20 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.10 | Put | Currency Future | 4,692.0000 | 4,983.0000 | 6.202 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.80 | Call | Currency Future | 221.0000 | 167.0000 | (24.434) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 18.20 | Put | Currency Future | 5,786.0000 | 6,077.0000 | 5.029 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.10 | Put | Currency Future | 2,758.0000 | 3,027.0000 | 9.753 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.80 | Put | Currency Future | 1,588.0000 | 1,828.0000 | 15.113 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.15 | Call | Currency Future | 337.0000 | 254.0000 | (24.629) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.30 | Call | Currency Future | 618.0000 | 468.0000 | (24.272) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.20 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.95 | Put | Currency Future | 9,520.0000 | 9,814.0000 | 3.088 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.95 | Put | Currency Future | 903.0000 | 1,103.0000 | 22.148 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.25 | Call | Currency Future | 2,229.0000 | 1,942.0000 | (12.876) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.30 | Call | Currency Future | 165.0000 | 121.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.20 | Put | Currency Future | 1,941.0000 | 2,192.0000 | 12.931 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.10 | Put | Currency Future | 18.0000 | 21.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.95 | Call | Currency Future | 387.0000 | 292.0000 | (24.548) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.25 | Put | Currency Future | 45.0000 | 53.0000 | 17.778 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.65 | Call | Currency Future | 477.0000 | 361.0000 | (24.319) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.20 | Put | Currency Future | 6.0000 | 8.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.10 | Call | Currency Future | 3,352.0000 | 3,060.0000 | (8.711) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.85 | Call | Currency Future | 215.0000 | 162.0000 | (24.651) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.25 | Put | Currency Future | 1,132.0000 | 1,349.0000 | 19.170 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.25 | Call | Currency Future | 1,308.0000 | 1,048.0000 | (19.878) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.65 | Put | Currency Future | 693.0000 | 873.0000 | 25.974 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.30 | Put | Currency Future | 485.0000 | 629.0000 | 29.691 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.20 | Call | Currency Future | 174.0000 | 131.0000 | (24.713) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.10 | Call | Currency Future | 2,374.0000 | 2,085.0000 | (12.174) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.10 | Call | Currency Future | 92.0000 | 66.0000 | (28.261) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.05 | Put | Currency Future | 5,636.0000 | 5,928.0000 | 5.181 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.85 | Put | Currency Future | 1,631.0000 | 1,873.0000 | 14.838 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.25 | Put | Currency Future | 124.0000 | 159.0000 | 28.226 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.30 | Put | Currency Future | 3,903.0000 | 4,190.0000 | 7.353 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.05 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.90 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.90 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.10 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.05 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.90 | Put | Currency Future | 8,473.0000 | 8,766.0000 | 3.458 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.25 | Put | Currency Future | 21.0000 | 24.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 12.50 | Put | Currency Future | 597.0000 | 765.0000 | 28.141 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.85 | Call | Currency Future | 3,598.0000 | 3,305.0000 | (8.143) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.10 | Put | Currency Future | 6,681.0000 | 6,972.0000 | 4.356 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.05 | Put | Currency Future | 7,627.0000 | 7,920.0000 | 3.842 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.90 | Put | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.70 | Call | Currency Future | 235.0000 | 178.0000 | (24.255) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.25 | Call | Currency Future | 3,205.0000 | 2,913.0000 | (9.111) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.90 | Call | Currency Future | 2,569.0000 | 2,278.0000 | (11.327) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.30 | Put | Currency Future | 2,945.0000 | 3,218.0000 | 9.270 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.20 | Call | Currency Future | 4,239.0000 | 3,947.0000 | (6.888) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.85 | Put | Currency Future | 6,432.0000 | 6,723.0000 | 4.524 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.10 | Put | Currency Future | 8,672.0000 | 8,965.0000 | 3.379 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.05 | Put | Currency Future | 9,620.0000 | 9,913.0000 | 3.046 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.90 | Call | Currency Future | 3,548.0000 | 3,256.0000 | (8.230) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.30 | Call | Currency Future | 305.0000 | 230.0000 | (24.590) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.75 | Put | Currency Future | 245.0000 | 335.0000 | 36.735 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.80 | Put | Currency Future | 7,378.0000 | 7,670.0000 | 3.958 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.30 | Call | Currency Future | 79.0000 | 57.0000 | (27.848) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.85 | Put | Currency Future | 831.0000 | 1,024.0000 | 23.225 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.75 | Put | Currency Future | 73.0000 | 89.0000 | 21.918 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.90 | Call | Currency Future | 1,619.0000 | 1,342.0000 | (17.109) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.50 | Call | Currency Future | 530.0000 | 403.0000 | (23.962) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.30 | Call | Currency Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.85 | Put | Currency Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 22.05 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.90 | Put | Currency Future | 6,482.0000 | 6,773.0000 | 4.489 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.30 | Put | Currency Future | 2,031.0000 | 2,283.0000 | 12.408 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.85 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.05 | Put | Currency Future | 3,661.0000 | 3,944.0000 | 7.730 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 1,502.0000 | 1,739.0000 | 15.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.80 | Put | Currency Future | 13.0000 | 16.0000 | 23.077 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.85 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.05 | Put | Currency Future | 364.0000 | 480.0000 | 31.868 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.90 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.00 | Call | Currency Future | 196.0000 | 148.0000 | (24.490) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.80 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 12.85 | Call | Currency Future | 414.0000 | 313.0000 | (24.396) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.00 | Put | Currency Future | 1,762.0000 | 2,010.0000 | 14.075 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.80 | Call | Currency Future | 429.0000 | 324.0000 | (24.476) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.75 | Call | Currency Future | 1,756.0000 | 1,477.0000 | (15.888) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.60 | Put | Currency Future | 1,417.0000 | 1,650.0000 | 16.443 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.80 | Put | Currency Future | 8,374.0000 | 8,666.0000 | 3.487 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.05 | Call | Currency Future | 44.0000 | 33.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.75 | Put | Currency Future | 761.0000 | 947.0000 | 24.442 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.80 | Put | Currency Future | 6,382.0000 | 6,674.0000 | 4.575 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.75 | Call | Currency Future | 928.0000 | 724.0000 | (21.983) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.05 | Put | Currency Future | 39.0000 | 45.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.80 | Put | Currency Future | 796.0000 | 986.0000 | 23.869 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.75 | Call | Currency Future | 120.0000 | 86.0000 | (28.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.05 | Call | Currency Future | 190.0000 | 144.0000 | (24.211) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.05 | Call | Currency Future | 747.0000 | 569.0000 | (23.829) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.75 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.05 | Call | Currency Future | 2,423.0000 | 2,133.0000 | (11.969) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.05 | Call | Currency Future | 361.0000 | 272.0000 | (24.654) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.75 | Call | Currency Future | 56.0000 | 41.0000 | (26.786) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.05 | Put | Currency Future | 1,807.0000 | 2,055.0000 | 13.724 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.80 | Call | Currency Future | 3,647.0000 | 3,354.0000 | (8.034) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.10 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.90 | Call | Currency Future | 400.0000 | 302.0000 | (24.500) | 0 | 0 | 11,630 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.75 | Put | Currency Future | 5,338.0000 | 5,629.0000 | 5.451 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.80 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.90 | Put | Currency Future | 867.0000 | 1,063.0000 | 22.607 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.75 | Put | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.90 | Call | Currency Future | 50.0000 | 36.0000 | (28.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.75 | Put | Currency Future | 4,346.0000 | 4,635.0000 | 6.650 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.90 | Put | Currency Future | 3,516.0000 | 3,798.0000 | 8.020 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.95 | Call | Currency Future | 2,520.0000 | 2,230.0000 | (11.508) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.75 | Put | Currency Future | 2,437.0000 | 2,697.0000 | 10.669 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.90 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.95 | Call | Currency Future | 3,499.0000 | 3,207.0000 | (8.345) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.15 | Call | Currency Future | 88.0000 | 63.0000 | (28.409) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.80 | Put | Currency Future | 33.0000 | 37.0000 | 12.121 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 13.05 | Put | Currency Future | 977.0000 | 1,183.0000 | 21.085 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.75 | Put | Currency Future | 3,372.0000 | 3,652.0000 | 8.304 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.90 | Put | Currency Future | 35.0000 | 40.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.05 | Put | Currency Future | 8,623.0000 | 8,916.0000 | 3.398 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.95 | Call | Currency Future | 1,574.0000 | 1,297.0000 | (17.598) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.75 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.90 | Put | Currency Future | 2,573.0000 | 2,838.0000 | 10.299 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.85 | Put | Currency Future | 8,424.0000 | 8,716.0000 | 3.466 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.05 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.95 | Call | Currency Future | 20.0000 | 17.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.75 | Call | Currency Future | 2,715.0000 | 2,424.0000 | (10.718) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.15 | Put | Currency Future | 2,805.0000 | 3,075.0000 | 9.626 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.95 | Put | Currency Future | 5,537.0000 | 5,828.0000 | 5.256 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.75 | Call | Currency Future | 444.0000 | 336.0000 | (24.324) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.90 | Call | Currency Future | 834.0000 | 643.0000 | (22.902) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.15 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.85 | Call | Currency Future | 2,617.0000 | 2,327.0000 | (11.081) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.90 | Put | Currency Future | 301.0000 | 404.0000 | 34.219 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.15 | Put | Currency Future | 4,742.0000 | 5,032.0000 | 6.116 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.85 | Put | Currency Future | 34.0000 | 38.0000 | 11.765 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.55 | Put | Currency Future | 3,181.0000 | 3,458.0000 | 8.708 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.90 | Put | Currency Future | 86.0000 | 103.0000 | 19.767 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.15 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.85 | Call | Currency Future | 1,665.0000 | 1,387.0000 | (16.697) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.55 | Call | Currency Future | 31.0000 | 26.0000 | (16.129) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.90 | Call | Currency Future | 107.0000 | 76.0000 | (28.972) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 20.95 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.95 | Put | Currency Future | 4,544.0000 | 4,834.0000 | 6.382 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 8.95 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.05 | Put | Currency Future | 6,631.0000 | 6,923.0000 | 4.404 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.95 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.15 | Put | Currency Future | 8,722.0000 | 9,015.0000 | 3.359 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.95 | Call | Currency Future | 27.0000 | 22.0000 | (18.519) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 18.95 | Put | Currency Future | 6,532.0000 | 6,823.0000 | 4.455 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.15 | Put | Currency Future | 6,730.0000 | 7,022.0000 | 4.339 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.95 | Put | Currency Future | 3,564.0000 | 3,847.0000 | 7.941 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 20.95 | Put | Currency Future | 8,523.0000 | 8,816.0000 | 3.438 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.15 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.95 | Put | Currency Future | 90.0000 | 109.0000 | 21.111 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.05 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.95 | Call | Currency Future | 805.0000 | 617.0000 | (23.354) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.05 | Put | Currency Future | 4,643.0000 | 4,933.0000 | 6.246 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.95 | Put | Currency Future | 36.0000 | 41.0000 | 13.889 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.80 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.05 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.95 | Put | Currency Future | 321.0000 | 428.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.95 | Put | Currency Future | 2,619.0000 | 2,885.0000 | 10.157 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.95 | Call | Currency Future | 48.0000 | 35.0000 | (27.083) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.80 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.35 | Put | Currency Future | 8,921.0000 | 9,215.0000 | 3.296 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.95 | Call | Currency Future | 103.0000 | 74.0000 | (28.155) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.80 | Put | Currency Future | 9,370.0000 | 9,664.0000 | 3.138 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.35 | Call | Currency Future | 1,222.0000 | 977.0000 | (20.049) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.85 | Call | Currency Future | 865.0000 | 669.0000 | (22.659) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.20 | Put | Currency Future | 4,791.0000 | 5,082.0000 | 6.074 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.85 | Put | Currency Future | 81.0000 | 98.0000 | 20.988 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.35 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.80 | Put | Currency Future | 4,395.0000 | 4,685.0000 | 6.598 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.35 | Put | Currency Future | 4,940.0000 | 5,231.0000 | 5.891 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.80 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.35 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.05 | Put | Currency Future | 2,712.0000 | 2,980.0000 | 9.882 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.80 | Put | Currency Future | 5,388.0000 | 5,679.0000 | 5.401 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.85 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.20 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.80 | Put | Currency Future | 3,420.0000 | 3,701.0000 | 8.216 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.85 | Put | Currency Future | 7,428.0000 | 7,720.0000 | 3.931 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.20 | Call | Currency Future | 85.0000 | 61.0000 | (28.235) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.05 | Call | Currency Future | 95.0000 | 68.0000 | (28.421) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.80 | Call | Currency Future | 53.0000 | 39.0000 | (26.415) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.85 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.20 | Put | Currency Future | 2,851.0000 | 3,122.0000 | 9.505 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 9.05 | Call | Currency Future | 3,401.0000 | 3,109.0000 | (8.586) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.80 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.85 | Put | Currency Future | 9,420.0000 | 9,714.0000 | 3.121 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.20 | Call | Currency Future | 1,352.0000 | 1,085.0000 | (19.749) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.05 | Put | Currency Future | 17.0000 | 20.0000 | 17.647 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.80 | Call | Currency Future | 116.0000 | 83.0000 | (28.448) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.90 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.20 | Put | Currency Future | 118.0000 | 146.0000 | 23.729 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.80 | Put | Currency Future | 2,482.0000 | 2,744.0000 | 10.556 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.90 | Put | Currency Future | 7,477.0000 | 7,770.0000 | 3.919 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.35 | Put | Currency Future | 2,992.0000 | 3,266.0000 | 9.158 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.55 | Put | Currency Future | 4,148.0000 | 4,437.0000 | 6.967 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.80 | Put | Currency Future | 77.0000 | 93.0000 | 20.779 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.35 | Call | Currency Future | 76.0000 | 55.0000 | (27.632) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.55 | Put | Currency Future | 2,257.0000 | 2,511.0000 | 11.254 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.80 | Call | Currency Future | 1,711.0000 | 1,432.0000 | (16.306) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.90 | Put | Currency Future | 9,470.0000 | 9,764.0000 | 3.105 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.35 | Put | Currency Future | 511.0000 | 662.0000 | 29.550 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.55 | Call | Currency Future | 140.0000 | 100.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.80 | Put | Currency Future | 263.0000 | 357.0000 | 35.741 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.35 | Call | Currency Future | 3,107.0000 | 2,815.0000 | (9.398) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.55 | Put | Currency Future | 181.0000 | 255.0000 | 40.884 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.80 | Call | Currency Future | 896.0000 | 696.0000 | (22.321) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.20 | Put | Currency Future | 8,772.0000 | 9,065.0000 | 3.340 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.55 | Call | Currency Future | 1,942.0000 | 1,661.0000 | (14.470) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.20 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.55 | Put | Currency Future | 59.0000 | 72.0000 | 22.034 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.60 | Call | Currency Future | 251.0000 | 189.0000 | (24.701) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.35 | Put | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.55 | Call | Currency Future | 1,065.0000 | 844.0000 | (20.751) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.35 | Call | Currency Future | 2,132.0000 | 1,848.0000 | (13.321) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.55 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.35 | Put | Currency Future | 49.0000 | 59.0000 | 20.408 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.55 | Put | Currency Future | 5,139.0000 | 5,430.0000 | 5.663 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.35 | Call | Currency Future | 595.0000 | 450.0000 | (24.370) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 15.55 | Call | Currency Future | 65.0000 | 47.0000 | (27.692) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.35 | Put | Currency Future | 138.0000 | 188.0000 | 36.232 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.55 | Call | Currency Future | 2,911.0000 | 2,619.0000 | (10.031) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.55 | Put | Currency Future | 27.0000 | 30.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.95 | Put | Currency Future | 1,718.0000 | 1,964.0000 | 14.319 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 13.95 | Call | Currency Future | 202.0000 | 153.0000 | (24.257) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 21.35 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.20 | Put | Currency Future | 44.0000 | 51.0000 | 15.909 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.20 | Put | Currency Future | 6,780.0000 | 7,072.0000 | 4.307 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.20 | Call | Currency Future | 2,277.0000 | 1,989.0000 | (12.648) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.20 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 19.35 | Put | Currency Future | 6,930.0000 | 7,222.0000 | 4.214 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.20 | Call | Currency Future | 3,254.0000 | 2,962.0000 | (8.974) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.20 | Put | Currency Future | 20.0000 | 23.0000 | 15.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.60 | Put | Currency Future | 5,189.0000 | 5,480.0000 | 5.608 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.60 | Call | Currency Future | 135.0000 | 96.0000 | (28.889) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.60 | Put | Currency Future | 2,301.0000 | 2,558.0000 | 11.169 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.60 | Call | Currency Future | 62.0000 | 45.0000 | (27.419) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.60 | Put | Currency Future | 3,229.0000 | 3,507.0000 | 8.609 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.60 | Call | Currency Future | 31.0000 | 25.0000 | (19.355) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.60 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.60 | Put | Currency Future | 4,197.0000 | 4,487.0000 | 6.910 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.60 | Put | Currency Future | 196.0000 | 274.0000 | 39.796 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.70 | Call | Currency Future | 30.0000 | 24.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.70 | Put | Currency Future | 3,324.0000 | 3,604.0000 | 8.424 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.70 | Call | Currency Future | 58.0000 | 42.0000 | (27.586) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.70 | Put | Currency Future | 727.0000 | 910.0000 | 25.172 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.70 | Put | Currency Future | 4,296.0000 | 4,586.0000 | 6.750 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.70 | Put | Currency Future | 5,288.0000 | 5,579.0000 | 5.503 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.70 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 12.70 | Call | Currency Future | 460.0000 | 348.0000 | (24.348) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.70 | Put | Currency Future | 228.0000 | 314.0000 | 37.719 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.70 | Call | Currency Future | 961.0000 | 753.0000 | (21.644) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.70 | Call | Currency Future | 2,764.0000 | 2,473.0000 | (10.528) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.70 | Put | Currency Future | 69.0000 | 84.0000 | 21.739 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.70 | Call | Currency Future | 1,803.0000 | 1,523.0000 | (15.530) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/03/15 | 9.70 | Put | Currency Future | 30.0000 | 34.0000 | 13.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.60 | Call | Currency Future | 1,029.0000 | 812.0000 | (21.088) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.80 | Call | Currency Future | 2,666.0000 | 2,375.0000 | (10.915) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.60 | Call | Currency Future | 1,896.0000 | 1,615.0000 | (14.821) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.50 | Put | Currency Future | 3,134.0000 | 3,410.0000 | 8.807 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.50 | Put | Currency Future | 167.0000 | 237.0000 | 41.916 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.50 | Call | Currency Future | 32.0000 | 26.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 16.50 | Put | Currency Future | 4,098.0000 | 4,388.0000 | 7.077 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.60 | Put | Currency Future | 62.0000 | 76.0000 | 22.581 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.50 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.50 | Put | Currency Future | 2,212.0000 | 2,465.0000 | 11.438 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 14.50 | Call | Currency Future | 146.0000 | 104.0000 | (28.767) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 17.50 | Put | Currency Future | 5,089.0000 | 5,380.0000 | 5.718 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 15.50 | Call | Currency Future | 67.0000 | 49.0000 | (26.866) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.50 | Call | Currency Future | 2,960.0000 | 2,668.0000 | (9.865) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.50 | Call | Currency Future | 1,989.0000 | 1,707.0000 | (14.178) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.60 | Put | Currency Future | 28.0000 | 32.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.50 | Put | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 9.60 | Call | Currency Future | 2,862.0000 | 2,570.0000 | (10.203) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 11.50 | Call | Currency Future | 1,101.0000 | 876.0000 | (20.436) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/03/15 | 10.50 | Put | Currency Future | 56.0000 | 69.0000 | 23.214 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | | | Currency Future | 12.6411 | 12.3387 | (2.392) | 0.0000 | 0.0000 | 500 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.55 | Put | Currency Future | 1,357.0000 | 1,573.0000 | 15.917 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.70 | Call | Currency Future | 694.0000 | 562.0000 | (19.020) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.40 | Call | Currency Future | 3,279.0000 | 2,980.0000 | (9.119) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.80 | Call | Currency Future | 1,931.0000 | 1,662.0000 | (13.931) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.95 | Call | Currency Future | 151.0000 | 120.0000 | (20.530) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.85 | Call | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.60 | Put | Currency Future | 7,979.0000 | 8,277.0000 | 3.735 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.30 | Put | Currency Future | 1,975.0000 | 2,218.0000 | 12.304 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.00 | Call | Currency Future | 2,694.0000 | 2,395.0000 | (11.099) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.80 | Call | Currency Future | 253.0000 | 201.0000 | (20.553) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.80 | Put | Currency Future | 90.0000 | 124.0000 | 37.778 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.85 | Put | Currency Future | 7,232.0000 | 7,531.0000 | 4.134 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.80 | Put | Currency Future | 2,412.0000 | 2,663.0000 | 10.406 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 7.90 | Call | Currency Future | 4,748.0000 | 4,448.0000 | (6.318) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.80 | Call | Currency Future | 1,150.0000 | 946.0000 | (17.739) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.55 | Put | Currency Future | 6,934.0000 | 7,233.0000 | 4.312 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.25 | Call | Currency Future | 896.0000 | 725.0000 | (19.085) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.10 | Put | Currency Future | 6,487.0000 | 6,785.0000 | 4.594 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.80 | Call | Currency Future | 104.0000 | 78.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.80 | Put | Currency Future | 817.0000 | 994.0000 | 21.665 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.80 | Put | Currency Future | 309.0000 | 408.0000 | 32.039 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.55 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.85 | Put | Currency Future | 9,219.0000 | 9,519.0000 | 3.254 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.25 | Put | Currency Future | 505.0000 | 636.0000 | 25.941 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.10 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.30 | Call | Currency Future | 316.0000 | 257.0000 | (18.671) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.80 | Put | Currency Future | 4,263.0000 | 4,539.0000 | 6.474 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.55 | Call | Currency Future | 448.0000 | 362.0000 | (19.196) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.80 | Call | Currency Future | 658.0000 | 533.0000 | (18.997) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 7.90 | Put | Currency Future | 7.0000 | 10.0000 | 42.857 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.80 | Put | Currency Future | 48.0000 | 51.0000 | 6.250 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.55 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.85 | Call | Currency Future | 101.0000 | 75.0000 | (25.743) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.85 | Put | Currency Future | 5,262.0000 | 5,552.0000 | 5.511 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.65 | Put | Currency Future | 7,033.0000 | 7,332.0000 | 4.251 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.25 | Put | Currency Future | 162.0000 | 210.0000 | 29.630 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.00 | Put | Currency Future | 53.0000 | 57.0000 | 7.547 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.80 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.40 | Put | Currency Future | 38.0000 | 41.0000 | 7.895 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.90 | Put | Currency Future | 9,269.0000 | 9,568.0000 | 3.226 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.85 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.25 | Call | Currency Future | 22.0000 | 18.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.80 | Put | Currency Future | 27.0000 | 28.0000 | 3.704 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.75 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.55 | Put | Currency Future | 8,921.0000 | 9,220.0000 | 3.352 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.85 | Put | Currency Future | 8,227.0000 | 8,525.0000 | 3.622 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.85 | Call | Currency Future | 53.0000 | 41.0000 | (22.642) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.25 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.80 | Call | Currency Future | 3,868.0000 | 3,567.0000 | (7.782) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 20.75 | Put | Currency Future | 8,128.0000 | 8,425.0000 | 3.654 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.90 | Call | Currency Future | 1,845.0000 | 1,579.0000 | (14.417) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.80 | Call | Currency Future | 2,889.0000 | 2,590.0000 | (10.350) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.25 | Put | Currency Future | 9,617.0000 | 9,917.0000 | 3.119 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.00 | Call | Currency Future | 1,759.0000 | 1,496.0000 | (14.952) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.00 | Put | Currency Future | 1,720.0000 | 1,954.0000 | 13.605 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.70 | Call | Currency Future | 694.0000 | 562.0000 | (19.020) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.90 | Put | Currency Future | 4,357.0000 | 4,634.0000 | 6.358 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.90 | Call | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.80 | Call | Currency Future | 161.0000 | 128.0000 | (20.497) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.85 | Call | Currency Future | 157.0000 | 125.0000 | (20.382) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.25 | Put | Currency Future | 7,631.0000 | 7,930.0000 | 3.918 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.50 | Put | Currency Future | 5,894.0000 | 6,190.0000 | 5.022 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.00 | Call | Currency Future | 362.0000 | 293.0000 | (19.061) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.75 | Call | Currency Future | 19.0000 | 14.0000 | (26.316) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.70 | Put | Currency Future | 753.0000 | 924.0000 | 22.709 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.40 | Call | Currency Future | 192.0000 | 152.0000 | (20.833) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.05 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.80 | Put | Currency Future | 3,320.0000 | 3,589.0000 | 8.102 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.25 | Call | Currency Future | 1,553.0000 | 1,299.0000 | (16.355) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.60 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.00 | Call | Currency Future | 1,031.0000 | 841.0000 | (18.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.70 | Put | Currency Future | 25.0000 | 26.0000 | 4.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.70 | Put | Currency Future | 753.0000 | 924.0000 | 22.709 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.90 | Put | Currency Future | 7,282.0000 | 7,581.0000 | 4.106 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.80 | Put | Currency Future | 8,177.0000 | 8,475.0000 | 3.644 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.80 | Call | Currency Future | 55.0000 | 42.0000 | (23.636) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.65 | Call | Currency Future | 2,064.0000 | 1,791.0000 | (13.227) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.25 | Put | Currency Future | 59.0000 | 65.0000 | 10.169 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.70 | Call | Currency Future | 266.0000 | 211.0000 | (20.677) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.85 | Call | Currency Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.25 | Call | Currency Future | 2,451.0000 | 2,154.0000 | (12.118) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.90 | Call | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.90 | Put | Currency Future | 5,310.0000 | 5,601.0000 | 5.480 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.60 | Call | Currency Future | 437.0000 | 353.0000 | (19.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.75 | Call | Currency Future | 3,917.0000 | 3,616.0000 | (7.684) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 18.40 | Put | Currency Future | 5,796.0000 | 6,091.0000 | 5.090 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.70 | Call | Currency Future | 2,987.0000 | 2,687.0000 | (10.044) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.00 | Put | Currency Future | 118.0000 | 158.0000 | 33.898 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.75 | Put | Currency Future | 26.0000 | 27.0000 | 3.846 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.40 | Call | Currency Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.20 | Call | Currency Future | 136.0000 | 108.0000 | (20.588) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.75 | Call | Currency Future | 407.0000 | 329.0000 | (19.165) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.75 | Call | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.90 | Put | Currency Future | 104.0000 | 140.0000 | 34.615 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.80 | Put | Currency Future | 9,169.0000 | 9,469.0000 | 3.272 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.85 | Put | Currency Future | 6,239.0000 | 6,537.0000 | 4.776 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.20 | Put | Currency Future | 2,769.0000 | 3,028.0000 | 9.354 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.60 | Put | Currency Future | 1,396.0000 | 1,615.0000 | 15.688 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.75 | Put | Currency Future | 1,515.0000 | 1,740.0000 | 14.851 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.75 | Put | Currency Future | 6,140.0000 | 6,438.0000 | 4.853 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.40 | Put | Currency Future | 2,951.0000 | 3,214.0000 | 8.912 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.80 | Put | Currency Future | 7,183.0000 | 7,482.0000 | 4.163 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.85 | Put | Currency Future | 4,310.0000 | 4,587.0000 | 6.427 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.70 | Put | Currency Future | 9,070.0000 | 9,369.0000 | 3.297 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.70 | Put | Currency Future | 45.0000 | 48.0000 | 6.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.70 | Call | Currency Future | 3,966.0000 | 3,665.0000 | (7.590) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.90 | Call | Currency Future | 98.0000 | 73.0000 | (25.510) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.80 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.95 | Put | Currency Future | 9,318.0000 | 9,618.0000 | 3.220 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.70 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.65 | Put | Currency Future | 73.0000 | 102.0000 | 39.726 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.20 | Call | Currency Future | 210.0000 | 167.0000 | (20.476) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.00 | Put | Currency Future | 390.0000 | 503.0000 | 28.974 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.50 | Call | Currency Future | 459.0000 | 371.0000 | (19.172) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.35 | Put | Currency Future | 556.0000 | 694.0000 | 24.820 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.80 | Put | Currency Future | 5,214.0000 | 5,503.0000 | 5.543 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.05 | Call | Currency Future | 89.0000 | 67.0000 | (24.719) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.95 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.70 | Put | Currency Future | 7,083.0000 | 7,382.0000 | 4.221 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.70 | Call | Currency Future | 1,214.0000 | 1,003.0000 | (17.381) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.50 | Call | Currency Future | 35.0000 | 29.0000 | (17.143) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 14.70 | Put | Currency Future | 2,324.0000 | 2,573.0000 | 10.714 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.60 | Call | Currency Future | 278.0000 | 222.0000 | (20.144) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.35 | Call | Currency Future | 847.0000 | 682.0000 | (19.481) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.80 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.05 | Call | Currency Future | 47.0000 | 36.0000 | (23.404) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.85 | Call | Currency Future | 3,818.0000 | 3,518.0000 | (7.858) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.95 | Put | Currency Future | 3,460.0000 | 3,731.0000 | 7.832 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.10 | Call | Currency Future | 142.0000 | 113.0000 | (20.423) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.70 | Put | Currency Future | 79.0000 | 109.0000 | 37.975 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.60 | Put | Currency Future | 2,237.0000 | 2,483.0000 | 10.997 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.45 | Call | Currency Future | 3,230.0000 | 2,931.0000 | (9.257) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.05 | Put | Currency Future | 5,456.0000 | 5,747.0000 | 5.334 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.85 | Put | Currency Future | 27.0000 | 29.0000 | 7.407 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.95 | Call | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.20 | Put | Currency Future | 1,093.0000 | 1,293.0000 | 18.298 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.60 | Put | Currency Future | 242.0000 | 324.0000 | 33.884 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.70 | Put | Currency Future | 273.0000 | 364.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.30 | Call | Currency Future | 508.0000 | 410.0000 | (19.291) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.45 | Call | Currency Future | 2,257.0000 | 1,967.0000 | (12.849) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.65 | Call | Currency Future | 3,035.0000 | 2,736.0000 | (9.852) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.85 | Call | Currency Future | 247.0000 | 197.0000 | (20.243) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.70 | Call | Currency Future | 168.0000 | 133.0000 | (20.833) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.10 | Call | Currency Future | 45.0000 | 35.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.60 | Call | Currency Future | 63.0000 | 48.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.70 | Call | Currency Future | 2,020.0000 | 1,748.0000 | (13.465) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.35 | Put | Currency Future | 2,018.0000 | 2,263.0000 | 12.141 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.70 | Put | Currency Future | 273.0000 | 364.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.45 | Put | Currency Future | 39.0000 | 42.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.15 | Put | Currency Future | 11.0000 | 15.0000 | 36.364 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.75 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.85 | Call | Currency Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.70 | Put | Currency Future | 3,227.0000 | 3,495.0000 | 8.305 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.65 | Call | Currency Future | 1,247.0000 | 1,032.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.70 | Call | Currency Future | 2,020.0000 | 1,748.0000 | (13.465) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.80 | Put | Currency Future | 6,189.0000 | 6,487.0000 | 4.815 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.45 | Call | Currency Future | 1,396.0000 | 1,156.0000 | (17.192) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 8.15 | Call | Currency Future | 4,502.0000 | 4,204.0000 | (6.619) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.90 | Call | Currency Future | 52.0000 | 39.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.65 | Put | Currency Future | 8,029.0000 | 8,326.0000 | 3.699 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.70 | Call | Currency Future | 59.0000 | 45.0000 | (23.729) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.60 | Put | Currency Future | 5,022.0000 | 5,309.0000 | 5.715 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.20 | Call | Currency Future | 81.0000 | 61.0000 | (24.691) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.85 | Call | Currency Future | 388.0000 | 314.0000 | (19.072) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.70 | Put | Currency Future | 79.0000 | 109.0000 | 37.975 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.15 | Put | Currency Future | 1,057.0000 | 1,254.0000 | 18.638 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.50 | Put | Currency Future | 1,318.0000 | 1,532.0000 | 16.237 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.40 | Put | Currency Future | 582.0000 | 725.0000 | 24.570 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.45 | Put | Currency Future | 66.0000 | 79.0000 | 19.697 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.05 | Put | Currency Future | 4,498.0000 | 4,778.0000 | 6.225 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.85 | Put | Currency Future | 2,456.0000 | 2,708.0000 | 10.261 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.65 | Call | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.60 | Call | Currency Future | 1,283.0000 | 1,062.0000 | (17.225) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.85 | Call | Currency Future | 2,840.0000 | 2,541.0000 | (10.528) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.85 | Put | Currency Future | 1,597.0000 | 1,825.0000 | 14.277 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.20 | Call | Currency Future | 210.0000 | 167.0000 | (20.476) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.40 | Call | Currency Future | 823.0000 | 664.0000 | (19.320) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.65 | Put | Currency Future | 44.0000 | 47.0000 | 6.818 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.90 | Call | Currency Future | 154.0000 | 123.0000 | (20.130) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.75 | Put | Currency Future | 7,133.0000 | 7,432.0000 | 4.192 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.65 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.70 | Call | Currency Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.10 | Put | Currency Future | 3,601.0000 | 3,874.0000 | 7.581 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.20 | Put | Currency Future | 3,695.0000 | 3,970.0000 | 7.442 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.20 | Put | Currency Future | 2,769.0000 | 3,028.0000 | 9.354 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.15 | Put | Currency Future | 143.0000 | 188.0000 | 31.469 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.70 | Put | Currency Future | 5,118.0000 | 5,406.0000 | 5.627 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.20 | Put | Currency Future | 7,581.0000 | 7,880.0000 | 3.944 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.10 | Call | Currency Future | 2,596.0000 | 2,298.0000 | (11.479) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.85 | Put | Currency Future | 49.0000 | 52.0000 | 6.122 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.35 | Call | Currency Future | 309.0000 | 251.0000 | (18.770) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.70 | Call | Currency Future | 1,214.0000 | 1,003.0000 | (17.381) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.15 | Call | Currency Future | 1,634.0000 | 1,376.0000 | (15.789) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 14.65 | Call | Currency Future | 272.0000 | 217.0000 | (20.221) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.10 | Put | Currency Future | 55.0000 | 60.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.85 | Put | Currency Future | 328.0000 | 430.0000 | 31.098 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.35 | Put | Currency Future | 5,747.0000 | 6,041.0000 | 5.116 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.65 | Put | Currency Future | 3,181.0000 | 3,448.0000 | 8.394 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.05 | Put | Currency Future | 9,418.0000 | 9,718.0000 | 3.185 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.05 | Put | Currency Future | 3,554.0000 | 3,826.0000 | 7.653 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.35 | Call | Currency Future | 4,306.0000 | 4,009.0000 | (6.897) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.30 | Call | Currency Future | 2,402.0000 | 2,105.0000 | (12.365) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.60 | Call | Currency Future | 4,063.0000 | 3,763.0000 | (7.384) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.85 | Call | Currency Future | 1,888.0000 | 1,620.0000 | (14.195) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.35 | Call | Currency Future | 38.0000 | 30.0000 | (21.053) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.80 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.30 | Put | Currency Future | 1,167.0000 | 1,371.0000 | 17.481 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.65 | Call | Currency Future | 172.0000 | 136.0000 | (20.930) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.05 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.05 | Call | Currency Future | 145.0000 | 115.0000 | (20.690) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.65 | Put | Currency Future | 256.0000 | 344.0000 | 34.375 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.60 | Put | Currency Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.85 | Call | Currency Future | 1,119.0000 | 919.0000 | (17.873) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.35 | Put | Currency Future | 4,782.0000 | 5,067.0000 | 5.960 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.70 | Put | Currency Future | 6,090.0000 | 6,388.0000 | 4.893 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.15 | Call | Currency Future | 83.0000 | 63.0000 | (24.096) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.55 | Call | Currency Future | 1,320.0000 | 1,093.0000 | (17.197) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.35 | Put | Currency Future | 15.0000 | 21.0000 | 40.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.85 | Put | Currency Future | 3,366.0000 | 3,636.0000 | 8.021 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.30 | Put | Currency Future | 61.0000 | 67.0000 | 9.836 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.35 | Call | Currency Future | 74.0000 | 55.0000 | (25.676) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.05 | Put | Currency Future | 7,431.0000 | 7,730.0000 | 4.024 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.55 | Put | Currency Future | 69.0000 | 90.0000 | 30.435 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.20 | Call | Currency Future | 2,499.0000 | 2,202.0000 | (11.885) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.70 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.55 | Call | Currency Future | 3,133.0000 | 2,833.0000 | (9.575) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.20 | Call | Currency Future | 1,593.0000 | 1,337.0000 | (16.070) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.35 | Call | Currency Future | 128.0000 | 102.0000 | (20.313) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.70 | Call | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 379.0000 | 307.0000 | (18.997) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.35 | Put | Currency Future | 63.0000 | 69.0000 | 9.524 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.20 | Put | Currency Future | 58.0000 | 63.0000 | 8.621 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.15 | Call | Currency Future | 338.0000 | 274.0000 | (18.935) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.35 | Put | Currency Future | 3,837.0000 | 4,113.0000 | 7.193 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.70 | Call | Currency Future | 111.0000 | 83.0000 | (25.225) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,638.0000 | 1,868.0000 | 14.042 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.50 | Call | Currency Future | 67.0000 | 51.0000 | (23.881) | 0 | 0 | 12,446 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.35 | Call | Currency Future | 2,354.0000 | 2,057.0000 | (12.617) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.55 | Put | Currency Future | 229.0000 | 304.0000 | 32.751 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.95 | Put | Currency Future | 7,332.0000 | 7,631.0000 | 4.078 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.65 | Put | Currency Future | 9,020.0000 | 9,320.0000 | 3.326 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.35 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.20 | Call | Currency Future | 922.0000 | 747.0000 | (18.980) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.30 | Put | Currency Future | 5,699.0000 | 5,992.0000 | 5.141 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.70 | Put | Currency Future | 4,169.0000 | 4,444.0000 | 6.596 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.40 | Call | Currency Future | 483.0000 | 390.0000 | (19.255) | 0 | 0 | 12,446 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.35 | Call | Currency Future | 1,474.0000 | 1,223.0000 | (17.028) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.75 | Put | Currency Future | 9,120.0000 | 9,419.0000 | 3.279 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.55 | Put | Currency Future | 664.0000 | 822.0000 | 23.795 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.95 | Put | Currency Future | 111.0000 | 149.0000 | 34.234 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.20 | Put | Currency Future | 152.0000 | 198.0000 | 30.263 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.30 | Call | Currency Future | 201.0000 | 159.0000 | (20.896) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.70 | Put | Currency Future | 8,078.0000 | 8,376.0000 | 3.689 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.70 | Call | Currency Future | 416.0000 | 337.0000 | (18.990) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.15 | Call | Currency Future | 548.0000 | 443.0000 | (19.161) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.10 | Put | Currency Future | 1,021.0000 | 1,216.0000 | 19.099 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.55 | Call | Currency Future | 65.0000 | 49.0000 | (24.615) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.65 | Call | Currency Future | 713.0000 | 578.0000 | (18.934) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.55 | Call | Currency Future | 755.0000 | 611.0000 | (19.073) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.65 | Put | Currency Future | 2,281.0000 | 2,528.0000 | 10.829 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.95 | Call | Currency Future | 1,802.0000 | 1,537.0000 | (14.706) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.65 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.05 | Put | Currency Future | 1,762.0000 | 1,998.0000 | 13.394 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.30 | Call | Currency Future | 40.0000 | 31.0000 | (22.500) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.00 | Call | Currency Future | 3,671.0000 | 3,371.0000 | (8.172) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 17.50 | Put | Currency Future | 4,926.0000 | 5,212.0000 | 5.806 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.45 | Put | Currency Future | 205.0000 | 268.0000 | 30.732 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.10 | Call | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.35 | Put | Currency Future | 183.0000 | 234.0000 | 27.869 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.65 | Put | Currency Future | 722.0000 | 889.0000 | 23.130 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.05 | Put | Currency Future | 2,634.0000 | 2,890.0000 | 9.719 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.95 | Put | Currency Future | 368.0000 | 478.0000 | 29.891 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.20 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.05 | Call | Currency Future | 353.0000 | 287.0000 | (18.697) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.30 | Call | Currency Future | 131.0000 | 104.0000 | (20.611) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.00 | Put | Currency Future | 30.0000 | 32.0000 | 6.667 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.35 | Put | Currency Future | 1,204.0000 | 1,411.0000 | 17.193 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.45 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.60 | Put | Currency Future | 3,134.0000 | 3,401.0000 | 8.519 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.10 | Put | Currency Future | 7,481.0000 | 7,780.0000 | 3.997 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.55 | Put | Currency Future | 4,974.0000 | 5,260.0000 | 5.750 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.05 | Call | Currency Future | 225.0000 | 179.0000 | (20.444) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.95 | Put | Currency Future | 917.0000 | 1,103.0000 | 20.284 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.85 | Put | Currency Future | 97.0000 | 132.0000 | 36.082 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.30 | Put | Currency Future | 530.0000 | 665.0000 | 25.472 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.70 | Put | Currency Future | 1,475.0000 | 1,698.0000 | 15.119 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.35 | Call | Currency Future | 495.0000 | 400.0000 | (19.192) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.40 | Put | Currency Future | 2,061.0000 | 2,307.0000 | 11.936 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.60 | Put | Currency Future | 4,075.0000 | 4,349.0000 | 6.724 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.10 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.35 | Put | Currency Future | 37.0000 | 40.0000 | 8.108 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.55 | Put | Currency Future | 42.0000 | 45.0000 | 7.143 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.95 | Call | Currency Future | 151.0000 | 120.0000 | (20.530) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.20 | Put | Currency Future | 9,567.0000 | 9,867.0000 | 3.136 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.10 | Call | Currency Future | 86.0000 | 65.0000 | (24.419) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.30 | Call | Currency Future | 871.0000 | 703.0000 | (19.288) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.40 | Put | Currency Future | 1,242.0000 | 1,451.0000 | 16.828 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.45 | Call | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.60 | Call | Currency Future | 33.0000 | 28.0000 | (15.152) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.90 | Put | Currency Future | 3,413.0000 | 3,684.0000 | 7.940 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.50 | Call | Currency Future | 290.0000 | 233.0000 | (19.655) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 15.95 | Put | Currency Future | 3,460.0000 | 3,731.0000 | 7.832 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.35 | Put | Currency Future | 9,716.0000 | 10,017.0000 | 3.098 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.10 | Put | Currency Future | 2,679.0000 | 2,936.0000 | 9.593 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.15 | Put | Currency Future | 1,847.0000 | 2,085.0000 | 12.886 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.30 | Put | Currency Future | 3,790.0000 | 4,065.0000 | 7.256 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.00 | Call | Currency Future | 29.0000 | 25.0000 | (13.793) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 1,679.0000 | 1,911.0000 | 13.818 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.60 | Put | Currency Future | 5,991.0000 | 6,289.0000 | 4.974 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.10 | Put | Currency Future | 9,468.0000 | 9,768.0000 | 3.169 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.40 | Put | Currency Future | 4,830.0000 | 5,115.0000 | 5.901 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.95 | Call | Currency Future | 50.0000 | 38.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.30 | Call | Currency Future | 1,513.0000 | 1,260.0000 | (16.722) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.35 | Put | Currency Future | 7,730.0000 | 8,029.0000 | 3.868 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.10 | Put | Currency Future | 32.0000 | 34.0000 | 6.250 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.35 | Put | Currency Future | 2,905.0000 | 3,167.0000 | 9.019 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 370.0000 | 300.0000 | (18.919) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.40 | Call | Currency Future | 302.0000 | 245.0000 | (18.874) | 0 | 0 | 8,032 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.60 | Call | Currency Future | 175.0000 | 139.0000 | (20.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.35 | Call | Currency Future | 3,328.0000 | 3,029.0000 | (8.984) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.95 | Put | Currency Future | 5,359.0000 | 5,650.0000 | 5.430 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.30 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.35 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.10 | Call | Currency Future | 3,573.0000 | 3,273.0000 | (8.396) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.30 | Put | Currency Future | 2,859.0000 | 3,121.0000 | 9.164 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.10 | Call | Currency Future | 562.0000 | 454.0000 | (19.217) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.15 | Put | Currency Future | 4,592.0000 | 4,874.0000 | 6.141 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.10 | Call | Currency Future | 1,676.0000 | 1,416.0000 | (15.513) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.95 | Call | Currency Future | 608.0000 | 492.0000 | (19.079) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.10 | Call | Currency Future | 220.0000 | 175.0000 | (20.455) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.30 | Put | Currency Future | 4,735.0000 | 5,018.0000 | 5.977 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.45 | Put | Currency Future | 1,280.0000 | 1,492.0000 | 16.563 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.65 | Put | Currency Future | 6,040.0000 | 6,339.0000 | 4.950 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.10 | Put | Currency Future | 434.0000 | 554.0000 | 27.650 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.50 | Put | Currency Future | 2,149.0000 | 2,395.0000 | 11.447 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.75 | Call | Currency Future | 676.0000 | 547.0000 | (19.083) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.40 | Put | Currency Future | 7,780.0000 | 8,079.0000 | 3.843 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 11.95 | Call | Currency Future | 1,060.0000 | 867.0000 | (18.208) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.30 | Call | Currency Future | 76.0000 | 57.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.45 | Call | Currency Future | 471.0000 | 380.0000 | (19.321) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.45 | Call | Currency Future | 800.0000 | 645.0000 | (19.375) | 0 | 0 | 8,032 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.45 | Put | Currency Future | 6,835.0000 | 7,133.0000 | 4.360 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.50 | Call | Currency Future | 183.0000 | 146.0000 | (20.219) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.75 | Put | Currency Future | 785.0000 | 959.0000 | 22.166 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.25 | Call | Currency Future | 205.0000 | 163.0000 | (20.488) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.05 | Call | Currency Future | 577.0000 | 466.0000 | (19.237) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.10 | Put | Currency Future | 134.0000 | 177.0000 | 32.090 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.40 | Call | Currency Future | 71.0000 | 54.0000 | (23.944) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.55 | Call | Currency Future | 2,160.0000 | 1,879.0000 | (13.009) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.65 | Put | Currency Future | 24.0000 | 25.0000 | 4.167 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.35 | Call | Currency Future | 196.0000 | 156.0000 | (20.408) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.25 | Put | Currency Future | 5,650.0000 | 5,943.0000 | 5.186 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.05 | Put | Currency Future | 986.0000 | 1,178.0000 | 19.473 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.10 | Put | Currency Future | 5,504.0000 | 5,796.0000 | 5.305 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.50 | Put | Currency Future | 636.0000 | 789.0000 | 24.057 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.85 | Call | Currency Future | 641.0000 | 519.0000 | (19.033) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.25 | Call | Currency Future | 133.0000 | 106.0000 | (20.301) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.45 | Put | Currency Future | 8,822.0000 | 9,121.0000 | 3.389 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.60 | Call | Currency Future | 116.0000 | 88.0000 | (24.138) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.50 | Put | Currency Future | 217.0000 | 286.0000 | 31.797 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.85 | Put | Currency Future | 850.0000 | 1,030.0000 | 21.176 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.65 | Call | Currency Future | 4,015.0000 | 3,714.0000 | (7.497) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.05 | Put | Currency Future | 8,425.0000 | 8,723.0000 | 3.537 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.20 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.10 | Put | Currency Future | 8,474.0000 | 8,773.0000 | 3.528 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.00 | Put | Currency Future | 6,388.0000 | 6,686.0000 | 4.665 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.90 | Put | Currency Future | 50.0000 | 54.0000 | 8.000 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.15 | Call | Currency Future | 948.0000 | 769.0000 | (18.882) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.75 | Put | Currency Future | 3,273.0000 | 3,542.0000 | 8.219 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.30 | Put | Currency Future | 36.0000 | 39.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.20 | Put | Currency Future | 1,889.0000 | 2,130.0000 | 12.758 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.40 | Put | Currency Future | 16.0000 | 22.0000 | 37.500 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.30 | Call | Currency Future | 3,377.0000 | 3,078.0000 | (8.854) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 11.30 | Put | Currency Future | 172.0000 | 222.0000 | 29.070 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.20 | Call | Currency Future | 534.0000 | 432.0000 | (19.101) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.10 | Put | Currency Future | 4,545.0000 | 4,826.0000 | 6.183 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.40 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.30 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.10 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.20 | Call | Currency Future | 330.0000 | 268.0000 | (18.788) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 8.40 | Call | Currency Future | 4,257.0000 | 3,960.0000 | (6.977) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.30 | Call | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.80 | Put | Currency Future | 1,556.0000 | 1,783.0000 | 14.589 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.90 | Call | Currency Future | 2,791.0000 | 2,492.0000 | (10.713) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.30 | Put | Currency Future | 6,685.0000 | 6,984.0000 | 4.473 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.30 | Put | Currency Future | 7,680.0000 | 7,979.0000 | 3.893 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.75 | Put | Currency Future | 291.0000 | 386.0000 | 32.646 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.05 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.30 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.25 | Put | Currency Future | 2,814.0000 | 3,074.0000 | 9.240 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.80 | Call | Currency Future | 397.0000 | 321.0000 | (19.144) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.90 | Call | Currency Future | 1,089.0000 | 893.0000 | (17.998) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.30 | Put | Currency Future | 9,667.0000 | 9,967.0000 | 3.103 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.00 | Call | Currency Future | 593.0000 | 479.0000 | (19.224) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.65 | Call | Currency Future | 427.0000 | 345.0000 | (19.204) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.25 | Put | Currency Future | 4,687.0000 | 4,970.0000 | 6.038 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.00 | Put | Currency Future | 8,375.0000 | 8,674.0000 | 3.570 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.25 | Call | Currency Future | 41.0000 | 32.0000 | (21.951) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.05 | Call | Currency Future | 3,622.0000 | 3,322.0000 | (8.283) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.45 | Put | Currency Future | 609.0000 | 757.0000 | 24.302 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.25 | Call | Currency Future | 323.0000 | 262.0000 | (18.885) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.25 | Put | Currency Future | 3,742.0000 | 4,017.0000 | 7.349 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.05 | Put | Currency Future | 31.0000 | 33.0000 | 6.452 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.00 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.25 | Call | Currency Future | 78.0000 | 59.0000 | (24.359) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.05 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.15 | Put | Currency Future | 457.0000 | 581.0000 | 27.133 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.20 | Call | Currency Future | 42.0000 | 33.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.25 | Put | Currency Future | 1,932.0000 | 2,174.0000 | 12.526 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 11.75 | Call | Currency Future | 1,182.0000 | 974.0000 | (17.597) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.65 | Call | Currency Future | 61.0000 | 46.0000 | (24.590) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.25 | Call | Currency Future | 521.0000 | 421.0000 | (19.194) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.20 | Put | Currency Future | 5,601.0000 | 5,894.0000 | 5.231 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.65 | Put | Currency Future | 1,436.0000 | 1,656.0000 | 15.320 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.90 | Call | Currency Future | 624.0000 | 505.0000 | (19.071) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.65 | Put | Currency Future | 4,123.0000 | 4,396.0000 | 6.621 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.15 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.75 | Call | Currency Future | 1,975.0000 | 1,705.0000 | (13.671) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.60 | Call | Currency Future | 3,084.0000 | 2,785.0000 | (9.695) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.05 | Put | Currency Future | 6,437.0000 | 6,736.0000 | 4.645 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.65 | Put | Currency Future | 5,070.0000 | 5,357.0000 | 5.661 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.15 | Put | Currency Future | 7,531.0000 | 7,830.0000 | 3.970 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.00 | Put | Currency Future | 3,507.0000 | 3,779.0000 | 7.756 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.60 | Call | Currency Future | 734.0000 | 594.0000 | (19.074) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.25 | Call | Currency Future | 3,426.0000 | 3,126.0000 | (8.757) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.65 | Call | Currency Future | 114.0000 | 85.0000 | (25.439) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.00 | Put | Currency Future | 951.0000 | 1,140.0000 | 19.874 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 379.0000 | 307.0000 | (18.997) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.00 | Call | Currency Future | 92.0000 | 69.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.60 | Call | Currency Future | 2,112.0000 | 1,835.0000 | (13.116) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.65 | Call | Currency Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.10 | Call | Currency Future | 345.0000 | 280.0000 | (18.841) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.00 | Put | Currency Future | 4,451.0000 | 4,730.0000 | 6.268 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.00 | Call | Currency Future | 48.0000 | 37.0000 | (22.917) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.15 | Call | Currency Future | 28.0000 | 24.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.10 | Put | Currency Future | 1,804.0000 | 2,042.0000 | 13.193 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.00 | Call | Currency Future | 148.0000 | 118.0000 | (20.270) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.25 | Put | Currency Future | 1,130.0000 | 1,332.0000 | 17.876 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.10 | Call | Currency Future | 975.0000 | 793.0000 | (18.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.00 | Call | Currency Future | 230.0000 | 183.0000 | (20.435) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.15 | Call | Currency Future | 215.0000 | 171.0000 | (20.465) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.75 | Call | Currency Future | 164.0000 | 131.0000 | (20.122) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 1,638.0000 | 1,868.0000 | 14.042 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.00 | Put | Currency Future | 2,589.0000 | 2,844.0000 | 9.849 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.15 | Put | Currency Future | 6,536.0000 | 6,835.0000 | 4.575 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R 2010/06/14 | 16.75 | Call | Currency Future | 107.0000 | 80.0000 | (25.234) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 17.20 | Put | Currency Future | 4,640.0000 | 4,922.0000 | 6.078 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.15 | Put | Currency Future | 33.0000 | 35.0000 | 6.061 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 17.75 | Call | Currency Future | 57.0000 | 43.0000 | (24.561) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 10.75 | Put | Currency Future | 84.0000 | 116.0000 | 38.095 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.15 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 16.75 | Put | Currency Future | 4,216.0000 | 4,491.0000 | 6.523 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 13.95 | Put | Currency Future | 1,679.0000 | 1,911.0000 | 13.818 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 18.00 | Put | Currency Future | 5,407.0000 | 5,698.0000 | 5.382 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.60 | Put | Currency Future | 43.0000 | 46.0000 | 6.977 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.30 | Put | Currency Future | 8,673.0000 | 8,972.0000 | 3.447 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 10.15 | Put | Currency Future | 57.0000 | 61.0000 | 7.018 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.75 | Put | Currency Future | 47.0000 | 50.0000 | 6.383 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.60 | Put | Currency Future | 8,971.0000 | 9,270.0000 | 3.333 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.75 | Call | Currency Future | 2,938.0000 | 2,638.0000 | (10.211) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 10.60 | Put | Currency Future | 71.0000 | 96.0000 | 35.211 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 11.90 | Put | Currency Future | 348.0000 | 454.0000 | 30.460 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.15 | Call | Currency Future | 3,524.0000 | 3,224.0000 | (8.513) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 12.60 | Put | Currency Future | 693.0000 | 855.0000 | 23.377 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 15.15 | Put | Currency Future | 2,724.0000 | 2,982.0000 | 9.471 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.60 | Put | Currency Future | 6,984.0000 | 7,282.0000 | 4.267 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.60 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.25 | Put | Currency Future | 8,623.0000 | 8,922.0000 | 3.467 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.60 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.35 | Call | Currency Future | 26.0000 | 23.0000 | (11.538) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.25 | Put | Currency Future | 6,636.0000 | 6,934.0000 | 4.491 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.25 | Put | Currency Future | 35.0000 | 38.0000 | 8.571 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 10.15 | Call | Currency Future | 2,548.0000 | 2,250.0000 | (11.695) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.15 | Put | Currency Future | 8,524.0000 | 8,822.0000 | 3.496 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.25 | Call | Currency Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 19.35 | Put | Currency Future | 6,735.0000 | 7,034.0000 | 4.439 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 12.50 | Call | Currency Future | 777.0000 | 628.0000 | (19.176) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.35 | Put | Currency Future | 8,722.0000 | 9,021.0000 | 3.428 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 14.75 | Put | Currency Future | 2,368.0000 | 2,618.0000 | 10.557 | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 9.50 | Call | Currency Future | 3,182.0000 | 2,882.0000 | (9.428) | 0 | 0 | 0 |
| 06/10/2009 | £ / R 2010/06/14 | 21.35 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 11.50 | Call | Currency Future | 1,358.0000 | 1,124.0000 | (17.231) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 14.75 | Call | Currency Future | 259.0000 | 206.0000 | (20.463) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.50 | Put | Currency Future | 68.0000 | 84.0000 | 23.529 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.50 | Put | Currency Future | 41.0000 | 44.0000 | 7.317 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.25 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.50 | Call | Currency Future | 2,209.0000 | 1,923.0000 | (12.947) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.20 | Put | Currency Future | 481.0000 | 608.0000 | 26.403 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.40 | Put | Currency Future | 3,885.0000 | 4,160.0000 | 7.079 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.50 | Put | Currency Future | 3,042.0000 | 3,307.0000 | 8.711 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.40 | Put | Currency Future | 193.0000 | 251.0000 | 30.052 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.15 | Put | Currency Future | 9,517.0000 | 9,817.0000 | 3.152 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.50 | Put | Currency Future | 3,980.0000 | 4,254.0000 | 6.884 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.50 | Call | Currency Future | 121.0000 | 93.0000 | (23.140) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.15 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.40 | Call | Currency Future | 126.0000 | 99.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.70 | Call | Currency Future | 416.0000 | 337.0000 | (18.990) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.15 | Call | Currency Future | 44.0000 | 34.0000 | (22.727) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.40 | Put | Currency Future | 64.0000 | 73.0000 | 14.063 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.40 | Call | Currency Future | 2,305.0000 | 2,012.0000 | (12.711) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 370.0000 | 300.0000 | (18.919) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.15 | Put | Currency Future | 5,553.0000 | 5,845.0000 | 5.258 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.75 | Put | Currency Future | 5,166.0000 | 5,455.0000 | 5.594 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.00 | Put | Currency Future | 7,382.0000 | 7,681.0000 | 4.050 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.40 | Call | Currency Future | 1,435.0000 | 1,189.0000 | (17.143) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 13.70 | Put | Currency Future | 1,475.0000 | 1,698.0000 | 15.119 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.00 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 22.00 | Put | Currency Future | 9,368.0000 | 9,668.0000 | 3.202 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.15 | Put | Currency Future | 3,648.0000 | 3,922.0000 | 7.511 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.15 | Call | Currency Future | 139.0000 | 111.0000 | (20.144) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 20.00 | Call | Currency Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.40 | Put | Currency Future | 6,785.0000 | 7,084.0000 | 4.407 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.40 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 21.40 | Put | Currency Future | 8,772.0000 | 9,071.0000 | 3.409 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 19.40 | Call | Currency Future | 26.0000 | 22.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.05 | Put | Currency Future | 54.0000 | 58.0000 | 7.407 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.05 | Call | Currency Future | 2,645.0000 | 2,347.0000 | (11.267) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | £ / R | 2010/06/14 | 11.05 | Call | Currency Future | 1,717.0000 | 1,456.0000 | (15.201) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.90 | Put | Currency Future | 883.0000 | 1,066.0000 | 20.725 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.05 | Put | Currency Future | 126.0000 | 167.0000 | 32.540 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.05 | Call | Currency Future | 1,002.0000 | 817.0000 | (18.463) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.55 | Call | Currency Future | 179.0000 | 142.0000 | (20.670) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.55 | Put | Currency Future | 4,027.0000 | 4,302.0000 | 6.829 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.55 | Call | Currency Future | 119.0000 | 90.0000 | (24.370) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.55 | Put | Currency Future | 3,088.0000 | 3,354.0000 | 8.614 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.55 | Call | Currency Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.55 | Put | Currency Future | 5,943.0000 | 6,239.0000 | 4.981 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.05 | Put | Currency Future | 411.0000 | 528.0000 | 28.467 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.95 | Call | Currency Future | 2,742.0000 | 2,444.0000 | (10.868) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 9.95 | Put | Currency Future | 51.0000 | 55.0000 | 7.843 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.95 | Call | Currency Future | 1,802.0000 | 1,537.0000 | (14.706) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.95 | Call | Currency Future | 1,060.0000 | 867.0000 | (18.208) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 11.95 | Put | Currency Future | 368.0000 | 478.0000 | 29.891 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.95 | Call | Currency Future | 608.0000 | 492.0000 | (19.079) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 12.95 | Put | Currency Future | 917.0000 | 1,103.0000 | 20.284 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 10.95 | Put | Currency Future | 111.0000 | 149.0000 | 34.234 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.45 | Call | Currency Future | 36.0000 | 29.0000 | (19.444) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.45 | Put | Currency Future | 4,878.0000 | 5,163.0000 | 5.843 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 17.45 | Call | Currency Future | 69.0000 | 52.0000 | (24.638) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.45 | Put | Currency Future | 3,932.0000 | 4,207.0000 | 6.994 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.45 | Call | Currency Future | 187.0000 | 149.0000 | (20.321) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 16.45 | Call | Currency Future | 123.0000 | 96.0000 | (21.951) | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 15.45 | Put | Currency Future | 2,996.0000 | 3,260.0000 | 8.812 | 0 | 0 | 0 |
| 06/10/2009 | £ / R | 2010/06/14 | 18.45 | Put | Currency Future | 5,845.0000 | 6,140.0000 | 5.047 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | | | Currency Future | 11.2161 | 11.0530 | (1.454) | 11.1300 | 11.0500 | 32,654 |
| 06/10/2009 | € / R | 2009/12/14 | 8.20 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 12.60 | Call | Currency Future | 45.0000 | 34.0000 | (24.444) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 15.15 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 11.90 | Call | Currency Future | 116.0000 | 87.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 13.45 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 19.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2009/12/14 | 18.10 | Put | Currency Future | 6,885.0000 | 7,048.0000 | 2.367 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 14.60 | Put | Currency Future | 3,390.0000 | 3,552.0000 | 4.779 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.90 | Put | Currency Future | 174.0000 | 227.0000 | 30.460 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.70 | Call | Currency Future | 633.0000 | 509.0000 | (19.589) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 453.0000 | 563.0000 | 24.283 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.20 | Call | Currency Future | 3,018.0000 | 2,855.0000 | (5.401) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 45.0000 | 34.0000 | (24.444) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.15 | Put | Currency Future | 33.0000 | 45.0000 | 36.364 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,645.0000 | 2,806.0000 | 6.087 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.60 | Put | Currency Future | 5,385.0000 | 5,548.0000 | 3.027 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.25 | Call | Currency Future | 291.0000 | 222.0000 | (23.711) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.90 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.70 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.75 | Put | Currency Future | 8,534.0000 | 8,697.0000 | 1.910 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.45 | Put | Currency Future | 6,235.0000 | 6,398.0000 | 2.614 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.20 | Call | Currency Future | 4,016.0000 | 3,853.0000 | (4.059) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,429.0000 | 1,581.0000 | 10.637 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 2,054.0000 | 2,213.0000 | 7.741 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.60 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.25 | Put | Currency Future | 325.0000 | 419.0000 | 28.923 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.10 | Put | Currency Future | 5,885.0000 | 6,048.0000 | 2.770 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.70 | Call | Currency Future | 1,533.0000 | 1,373.0000 | (10.437) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.45 | Call | Currency Future | 219.0000 | 166.0000 | (24.201) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.45 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,242.0000 | 1,391.0000 | 11.997 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.15 | Call | Currency Future | 2,074.0000 | 1,912.0000 | (7.811) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.60 | Call | Currency Future | 177.0000 | 134.0000 | (24.294) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 19.05 | Put | Currency Future | 7,835.0000 | 7,998.0000 | 2.080 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 76.0000 | 58.0000 | (23.684) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.90 | Put | Currency Future | 3,689.0000 | 3,851.0000 | 4.391 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.10 | Put | Currency Future | 7,885.0000 | 8,048.0000 | 2.067 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.70 | Call | Currency Future | 2,520.0000 | 2,358.0000 | (6.429) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.55 | Call | Currency Future | 190.0000 | 144.0000 | (24.211) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.75 | Put | Currency Future | 6,535.0000 | 6,698.0000 | 2.494 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.45 | Call | Currency Future | 2,769.0000 | 2,606.0000 | (5.887) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.20 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 1,150.0000 | 1,297.0000 | 12.783 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.15 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.60 | Put | Currency Future | 561.0000 | 681.0000 | 21.390 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 2,251.0000 | 2,410.0000 | 7.064 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 1,060.0000 | 1,205.0000 | 13.679 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.90 | Call | Currency Future | 490.0000 | 380.0000 | (22.449) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.60 | Put | Currency Future | 8,384.0000 | 8,547.0000 | 1.944 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.70 | Put | Currency Future | 17.0000 | 20.0000 | 17.647 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.20 | Call | Currency Future | 1,052.0000 | 904.0000 | (14.068) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,667.0000 | 1,823.0000 | 9.358 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.15 | Call | Currency Future | 4,066.0000 | 3,903.0000 | (4.009) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.85 | Put | Currency Future | 8,634.0000 | 8,797.0000 | 1.888 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.05 | Call | Currency Future | 4,166.0000 | 4,003.0000 | (3.913) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.10 | Call | Currency Future | 2,124.0000 | 1,962.0000 | (7.627) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.60 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 12,744 |
| 06/10/2009 | € / R 2009/12/14 | 9.90 | Put | Currency Future | 23.0000 | 27.0000 | 17.391 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.80 | Put | Currency Future | 143.0000 | 189.0000 | 32.168 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.90 | Put | Currency Future | 6,685.0000 | 6,848.0000 | 2.438 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.45 | Put | Currency Future | 8,234.0000 | 8,397.0000 | 1.980 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.20 | Put | Currency Future | 3,988.0000 | 4,150.0000 | 4.062 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 58.0000 | 44.0000 | (24.138) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 599.0000 | 721.0000 | 20.367 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,152.0000 | 2,312.0000 | 7.435 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.10 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 1,060.0000 | 1,205.0000 | 13.679 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.90 | Call | Currency Future | 1,339.0000 | 1,180.0000 | (11.875) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.60 | Put | Currency Future | 6,385.0000 | 6,548.0000 | 2.553 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.80 | Call | Currency Future | 560.0000 | 442.0000 | (21.071) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.45 | Call | Currency Future | 1,778.0000 | 1,617.0000 | (9.055) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.20 | Call | Currency Future | 2,025.0000 | 1,863.0000 | (8.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 26.0000 | 20.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.15 | Call | Currency Future | 3,068.0000 | 2,905.0000 | (5.313) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.85 | Put | Currency Future | 6,635.0000 | 6,798.0000 | 2.457 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.60 | Call | Currency Future | 710.0000 | 580.0000 | (18.310) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 76.0000 | 58.0000 | (23.684) | 0 | 0 | 13,679 |
| 06/10/2009 | € / R 2009/12/14 | 7.90 | Call | Currency Future | 3,317.0000 | 3,154.0000 | (4.914) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.80 | Put | Currency Future | 4,587.0000 | 4,749.0000 | 3.532 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.45 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.20 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.30 | Call | Currency Future | 67.0000 | 50.0000 | (25.373) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.15 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 2,006.0000 | 2,164.0000 | 7.876 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.40 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.10 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.90 | Put | Currency Future | 4,686.0000 | 4,849.0000 | 3.478 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.80 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.45 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.20 | Put | Currency Future | 36.0000 | 51.0000 | 41.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,860.0000 | 2,017.0000 | 8.441 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.15 | Put | Currency Future | 3,938.0000 | 4,101.0000 | 4.139 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.40 | Put | Currency Future | 60.0000 | 82.0000 | 36.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.10 | Put | Currency Future | 3,889.0000 | 4,051.0000 | 4.166 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.95 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 7.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.80 | Put | Currency Future | 3,590.0000 | 3,751.0000 | 4.485 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.85 | Put | Currency Future | 758.0000 | 890.0000 | 17.414 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.20 | Put | Currency Future | 2,993.0000 | 3,154.0000 | 5.379 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.65 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.15 | Call | Currency Future | 1,100.0000 | 948.0000 | (13.818) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 2,202.0000 | 2,361.0000 | 7.221 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.40 | Call | Currency Future | 876.0000 | 735.0000 | (16.096) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.10 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 6.95 | Call | Currency Future | 4,266.0000 | 4,103.0000 | (3.821) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.90 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.80 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.55 | Put | Currency Future | 524.0000 | 641.0000 | 22.328 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.90 | Put | Currency Future | 8,684.0000 | 8,847.0000 | 1.877 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.45 | Put | Currency Future | 4,237.0000 | 4,400.0000 | 3.847 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.20 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.75 | Put | Currency Future | 3,540.0000 | 3,702.0000 | 4.576 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.90 | Put | Currency Future | 800.0000 | 934.0000 | 16.750 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.40 | Put | Currency Future | 4,188.0000 | 4,350.0000 | 3.868 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.60 | Put | Currency Future | 94.0000 | 127.0000 | 35.106 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.95 | Call | Currency Future | 3,267.0000 | 3,104.0000 | (4.989) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.90 | Call | Currency Future | 2,322.0000 | 2,159.0000 | (7.020) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.10 | Call | Currency Future | 4,116.0000 | 3,953.0000 | (3.960) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.70 | Put | Currency Future | 117.0000 | 156.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.85 | Call | Currency Future | 124.0000 | 93.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.45 | Call | Currency Future | 3,766.0000 | 3,603.0000 | (4.328) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.15 | Put | Currency Future | 7,935.0000 | 8,098.0000 | 2.054 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.40 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.95 | Put | Currency Future | 7,735.0000 | 7,898.0000 | 2.107 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.00 | Call | Currency Future | 3,217.0000 | 3,055.0000 | (5.036) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 7.70 | Call | Currency Future | 3,517.0000 | 3,354.0000 | (4.635) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 62.0000 | 47.0000 | (24.194) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.80 | Call | Currency Future | 133.0000 | 100.0000 | (24.812) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.00 | Put | Currency Future | 1,811.0000 | 1,968.0000 | 8.669 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.40 | Put | Currency Future | 6,185.0000 | 6,348.0000 | 2.635 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.40 | Call | Currency Future | 2,819.0000 | 2,656.0000 | (5.782) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.95 | Put | Currency Future | 5,735.0000 | 5,898.0000 | 2.842 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.10 | Put | Currency Future | 4,886.0000 | 5,049.0000 | 3.336 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.70 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 671.0000 | 544.0000 | (18.927) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.80 | Put | Currency Future | 1,619.0000 | 1,774.0000 | 9.574 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.40 | Call | Currency Future | 3,816.0000 | 3,653.0000 | (4.271) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.95 | Call | Currency Future | 2,272.0000 | 2,110.0000 | (7.130) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.10 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.80 | Put | Currency Future | 20.0000 | 23.0000 | 15.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.00 | Call | Currency Future | 100.0000 | 76.0000 | (24.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 105.0000 | 141.0000 | 34.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.75 | Call | Currency Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.95 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.00 | Call | Currency Future | 1,243.0000 | 1,085.0000 | (12.711) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.70 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 1,196.0000 | 1,344.0000 | 12.375 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.75 | Put | Currency Future | 1,571.0000 | 1,726.0000 | 9.866 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.40 | Put | Currency Future | 8,184.0000 | 8,347.0000 | 1.992 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.95 | Call | Currency Future | 1,291.0000 | 1,133.0000 | (12.239) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.00 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.65 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.05 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 42.0000 | 32.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.80 | Put | Currency Future | 717.0000 | 847.0000 | 18.131 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.80 | Call | Currency Future | 35.0000 | 27.0000 | (22.857) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 6.95 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 9.00 | Call | Currency Future | 2,223.0000 | 2,060.0000 | (7.332) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.65 | Call | Currency Future | 2,570.0000 | 2,408.0000 | (6.304) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.05 | Put | Currency Future | 3,839.0000 | 4,001.0000 | 4.220 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,476.0000 | 1,629.0000 | 10.366 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.75 | Call | Currency Future | 143.0000 | 108.0000 | (24.476) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.00 | Call | Currency Future | 27.0000 | 21.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.95 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.00 | Put | Currency Future | 27.0000 | 32.0000 | 18.519 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.65 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.05 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,429.0000 | 1,581.0000 | 10.637 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.75 | Put | Currency Future | 677.0000 | 805.0000 | 18.907 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 2,103.0000 | 2,263.0000 | 7.608 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.00 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.65 | Call | Currency Future | 3,566.0000 | 3,404.0000 | (4.543) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.05 | Put | Currency Future | 4,836.0000 | 4,999.0000 | 3.371 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.45 | Put | Currency Future | 67.0000 | 92.0000 | 37.313 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.15 | Put | Currency Future | 5,935.0000 | 6,098.0000 | 2.746 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.50 | Put | Currency Future | 8,284.0000 | 8,447.0000 | 1.968 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.30 | Put | Currency Future | 6,085.0000 | 6,248.0000 | 2.679 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.00 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.80 | Call | Currency Future | 3,417.0000 | 3,254.0000 | (4.770) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.05 | Put | Currency Future | 29.0000 | 35.0000 | 20.690 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.20 | Put | Currency Future | 7,985.0000 | 8,148.0000 | 2.041 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 3,440.0000 | 3,602.0000 | 4.709 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.65 | Call | Currency Future | 165.0000 | 124.0000 | (24.848) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 2,152.0000 | 2,312.0000 | 7.435 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.40 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.95 | Put | Currency Future | 3,739.0000 | 3,901.0000 | 4.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.00 | Put | Currency Future | 4,786.0000 | 4,949.0000 | 3.406 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.65 | Call | Currency Future | 1,582.0000 | 1,422.0000 | (10.114) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.05 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.45 | Call | Currency Future | 833.0000 | 695.0000 | (16.567) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,349.0000 | 2,509.0000 | 6.811 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.95 | Put | Currency Future | 25.0000 | 30.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.30 | Call | Currency Future | 963.0000 | 818.0000 | (15.057) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.10 | Put | Currency Future | 31.0000 | 40.0000 | 29.032 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.70 | Put | Currency Future | 3,490.0000 | 3,652.0000 | 4.642 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.05 | Call | Currency Future | 1,195.0000 | 1,038.0000 | (13.138) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.30 | Put | Currency Future | 47.0000 | 65.0000 | 38.298 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.00 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.65 | Put | Currency Future | 16.0000 | 19.0000 | 18.750 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.05 | Call | Currency Future | 3,167.0000 | 3,005.0000 | (5.115) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.20 | Put | Currency Future | 5,985.0000 | 6,148.0000 | 2.723 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,715.0000 | 1,871.0000 | 9.096 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.70 | Put | Currency Future | 638.0000 | 763.0000 | 19.592 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 2,300.0000 | 2,460.0000 | 6.957 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.30 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.10 | Call | Currency Future | 1,147.0000 | 993.0000 | (13.426) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.65 | Put | Currency Future | 4,437.0000 | 4,599.0000 | 3.651 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.05 | Call | Currency Future | 2,173.0000 | 2,011.0000 | (7.455) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.85 | Call | Currency Future | 33.0000 | 26.0000 | (21.212) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.30 | Put | Currency Future | 8,084.0000 | 8,247.0000 | 2.016 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.30 | Put | Currency Future | 3,092.0000 | 3,253.0000 | 5.207 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.10 | Call | Currency Future | 3,118.0000 | 2,955.0000 | (5.228) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.70 | Put | Currency Future | 4,487.0000 | 4,649.0000 | 3.610 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.70 | Call | Currency Future | 154.0000 | 116.0000 | (24.675) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 2,398.0000 | 2,559.0000 | 6.714 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.30 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.10 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.80 | Call | Currency Future | 1,436.0000 | 1,276.0000 | (11.142) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 14.0000 | 12.0000 | (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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 8.30 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.00 | Put | Currency Future | 3,789.0000 | 3,951.0000 | 4.276 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.80 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 51.0000 | 39.0000 | (23.529) | 0 | 0 | 80 |
| 06/10/2009 | € / R 2009/12/14 | 13.70 | Put | Currency Future | 2,497.0000 | 2,658.0000 | 6.448 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.40 | Call | Currency Future | 1,828.0000 | 1,666.0000 | (8.862) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.30 | Call | Currency Future | 1,926.0000 | 1,764.0000 | (8.411) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.80 | Call | Currency Future | 2,421.0000 | 2,259.0000 | (6.691) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.50 | Call | Currency Future | 204.0000 | 155.0000 | (24.020) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.30 | Call | Currency Future | 3,916.0000 | 3,753.0000 | (4.162) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.65 | Put | Currency Future | 6,435.0000 | 6,598.0000 | 2.533 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.85 | Put | Currency Future | 4,637.0000 | 4,799.0000 | 3.494 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 2,349.0000 | 2,509.0000 | 6.811 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.65 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.65 | Put | Currency Future | 8,434.0000 | 8,597.0000 | 1.933 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.85 | Call | Currency Future | 3,367.0000 | 3,204.0000 | (4.841) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.70 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.70 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.30 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,695.0000 | 2,856.0000 | 5.974 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,448.0000 | 2,608.0000 | 6.536 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.50 | Put | Currency Future | 6,285.0000 | 6,448.0000 | 2.593 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.85 | Call | Currency Future | 2,371.0000 | 2,209.0000 | (6.833) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,844.0000 | 3,005.0000 | 5.661 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.15 | Put | Currency Future | 2,943.0000 | 3,104.0000 | 5.471 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 8.85 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.15 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.40 | Put | Currency Future | 419.0000 | 526.0000 | 25.537 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.25 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.85 | Put | Currency Future | 21.0000 | 25.0000 | 19.048 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.25 | Call | Currency Future | 2,968.0000 | 2,806.0000 | (5.458) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.30 | Put | Currency Future | 4,088.0000 | 4,250.0000 | 3.963 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.85 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.95 | Put | Currency Future | 2,744.0000 | 2,905.0000 | 5.867 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.05 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.25 | Call | Currency Future | 1,007.0000 | 861.0000 | (14.499) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.85 | Put | Currency Future | 158.0000 | 207.0000 | 31.013 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.95 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.20 | Call | Currency Future | 312.0000 | 239.0000 | (23.397) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.50 | Put | Currency Future | 488.0000 | 602.0000 | 23.361 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.85 | Call | Currency Future | 524.0000 | 410.0000 | (21.756) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,335.0000 | 1,486.0000 | 11.311 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.25 | Call | Currency Future | 3,966.0000 | 3,803.0000 | (4.110) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.40 | Put | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.85 | Call | Currency Future | 1,388.0000 | 1,228.0000 | (11.527) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,957.0000 | 2,115.0000 | 8.074 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.40 | Call | Currency Future | 235.0000 | 179.0000 | (23.830) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.35 | Call | Currency Future | 2,869.0000 | 2,706.0000 | (5.681) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.30 | Put | Currency Future | 355.0000 | 454.0000 | 27.887 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.35 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.75 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.35 | Put | Currency Future | 6,135.0000 | 6,298.0000 | 2.657 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.30 | Call | Currency Future | 2,919.0000 | 2,756.0000 | (5.584) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,645.0000 | 2,806.0000 | 6.087 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.20 | Put | Currency Future | 296.0000 | 386.0000 | 30.405 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.35 | Put | Currency Future | 8,134.0000 | 8,297.0000 | 2.004 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 130.0000 | 172.0000 | 32.308 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 14.25 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.35 | Call | Currency Future | 1,877.0000 | 1,715.0000 | (8.631) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.25 | Put | Currency Future | 3,042.0000 | 3,204.0000 | 5.325 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.30 | Call | Currency Future | 271.0000 | 207.0000 | (23.616) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.35 | Put | Currency Future | 4,138.0000 | 4,300.0000 | 3.915 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 4,038.0000 | 4,200.0000 | 4.012 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.65 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.35 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 58.0000 | 44.0000 | (24.138) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,476.0000 | 1,629.0000 | 10.366 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.35 | Put | Currency Future | 53.0000 | 73.0000 | 37.736 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 596.0000 | 475.0000 | (20.302) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 2,202.0000 | 2,361.0000 | 7.221 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 42.0000 | 32.0000 | (23.810) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.35 | Call | Currency Future | 919.0000 | 776.0000 | (15.560) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 16.75 | Put | Currency Future | 5,535.0000 | 5,698.0000 | 2.945 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,596.0000 | 2,757.0000 | 6.202 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.45 | Put | Currency Future | 1,288.0000 | 1,439.0000 | 11.724 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.35 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.25 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,242.0000 | 1,391.0000 | 11.997 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,835.0000 | 5,998.0000 | 2.793 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,794.0000 | 2,955.0000 | 5.762 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.70 | Call | Currency Future | 39.0000 | 30.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.35 | Call | Currency Future | 3,866.0000 | 3,703.0000 | (4.216) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,448.0000 | 2,608.0000 | 6.536 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.25 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 8.75 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.25 | Put | Currency Future | 7,035.0000 | 7,198.0000 | 2.317 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 108.0000 | 81.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.50 | Call | Currency Future | 3,716.0000 | 3,553.0000 | (4.386) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 7,335.0000 | 7,498.0000 | 2.222 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.55 | Put | Currency Future | 1,382.0000 | 1,534.0000 | 10.999 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 1,975.0000 | 1,814.0000 | (8.152) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,957.0000 | 2,115.0000 | 8.074 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.15 | Call | Currency Future | 82.0000 | 62.0000 | (24.390) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.50 | Put | Currency Future | 75.0000 | 103.0000 | 37.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 18.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 2,103.0000 | 2,263.0000 | 7.608 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.15 | Put | Currency Future | 1,015.0000 | 1,159.0000 | 14.187 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.50 | Call | Currency Future | 791.0000 | 656.0000 | (17.067) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 4,337.0000 | 4,500.0000 | 3.758 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.10 | Call | Currency Future | 87.0000 | 66.0000 | (24.138) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.50 | Call | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 26.0000 | 20.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.70 | Put | Currency Future | 1,523.0000 | 1,677.0000 | 10.112 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.50 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,860.0000 | 2,017.0000 | 8.441 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.10 | Put | Currency Future | 971.0000 | 1,113.0000 | 14.624 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.50 | Put | Currency Future | 3,291.0000 | 3,452.0000 | 4.892 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 1,680.0000 | 1,519.0000 | (9.583) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.75 | Put | Currency Future | 2,547.0000 | 2,707.0000 | 6.282 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.75 | Call | Currency Future | 2,471.0000 | 2,308.0000 | (6.597) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.50 | Put | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.05 | Put | Currency Future | 928.0000 | 1,068.0000 | 15.086 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 8.50 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.55 | Call | Currency Future | 48.0000 | 37.0000 | (22.917) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.75 | Call | Currency Future | 3,467.0000 | 3,304.0000 | (4.701) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.25 | Put | Currency Future | 1,105.0000 | 1,251.0000 | 13.213 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.25 | Put | Currency Future | 6,035.0000 | 6,198.0000 | 2.701 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.50 | Call | Currency Future | 1,729.0000 | 1,568.0000 | (9.312) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.70 | Put | Currency Future | 6,485.0000 | 6,648.0000 | 2.513 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.25 | Call | Currency Future | 71.0000 | 54.0000 | (23.944) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.25 | Put | Currency Future | 8,035.0000 | 8,197.0000 | 2.016 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 842.0000 | 978.0000 | 16.152 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.50 | Call | Currency Future | 2,719.0000 | 2,557.0000 | (5.958) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.70 | Put | Currency Future | 8,484.0000 | 8,647.0000 | 1.921 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.05 | Call | Currency Future | 94.0000 | 71.0000 | (24.468) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.45 | Call | Currency Future | 54.0000 | 42.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.00 | Put | Currency Future | 884.0000 | 1,023.0000 | 15.724 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.25 | Put | Currency Future | 41.0000 | 58.0000 | 41.463 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.00 | Call | Currency Future | 4,216.0000 | 4,053.0000 | (3.866) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.00 | Put | Currency Future | 5,785.0000 | 5,948.0000 | 2.818 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.60 | Call | Currency Future | 2,620.0000 | 2,457.0000 | (6.221) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 3,616.0000 | 3,453.0000 | (4.508) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.80 | Put | Currency Future | 8,584.0000 | 8,747.0000 | 1.899 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.00 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 8.60 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 19.00 | Put | Currency Future | 7,785.0000 | 7,948.0000 | 2.094 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.60 | Put | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.60 | Call | Currency Future | 1,631.0000 | 1,470.0000 | (9.871) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.50 | Put | Currency Future | 4,287.0000 | 4,450.0000 | 3.802 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,715.0000 | 1,871.0000 | 9.096 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.60 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2009/12/14 | 15.60 | Put | Currency Future | 4,387.0000 | 4,549.0000 | 3.693 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 2,398.0000 | 2,559.0000 | 6.714 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.10 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,695.0000 | 2,856.0000 | 5.974 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.10 | Put | Currency Future | 2,893.0000 | 3,054.0000 | 5.565 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,596.0000 | 2,757.0000 | 6.202 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,908.0000 | 2,066.0000 | 8.281 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,908.0000 | 2,066.0000 | 8.281 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 17.80 | Put | Currency Future | 6,585.0000 | 6,748.0000 | 2.475 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.95 | Call | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.10 | Call | Currency Future | 366.0000 | 276.0000 | (24.590) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.75 | Put | Currency Future | 19.0000 | 22.0000 | 15.789 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.10 | Put | Currency Future | 250.0000 | 323.0000 | 29.200 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 12.95 | Put | Currency Future | 1,763.0000 | 1,920.0000 | 8.905 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.75 | Put | Currency Future | 4,537.0000 | 4,699.0000 | 3.571 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.05 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 9.75 | Call | Currency Future | 1,485.0000 | 1,325.0000 | (10.774) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 15.75 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 14.05 | Put | Currency Future | 2,844.0000 | 3,005.0000 | 5.661 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 3,616.0000 | 3,453.0000 | (4.508) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.00 | Put | Currency Future | 210.0000 | 270.0000 | 28.571 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.35 | Call | Currency Future | 253.0000 | 192.0000 | (24.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.35 | Put | Currency Future | 387.0000 | 489.0000 | 26.357 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.00 | Call | Currency Future | 426.0000 | 323.0000 | (24.178) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 395.0000 | 297.0000 | (24.810) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 229.0000 | 294.0000 | 28.384 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.15 | Call | Currency Future | 338.0000 | 257.0000 | (23.964) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.95 | Call | Currency Future | 457.0000 | 351.0000 | (23.195) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 10.95 | Put | Currency Future | 191.0000 | 248.0000 | 29.843 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 272.0000 | 354.0000 | 30.147 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2009/12/14 | 14.85 | Put | Currency Future | 3,639.0000 | 3,801.0000 | 4.452 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | | | Currency Future | 11.4046 | 11.2388 | (1.454) | 0.0000 | 0.0000 | 2,795 |
| 06/10/2009 | € / R | 2010/03/15 | 18.10 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.50 | Call | Currency Future | 1,944.0000 | 1,783.0000 | (8.282) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.10 | Call | Currency Future | 646.0000 | 549.0000 | (15.015) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.00 | Call | Currency Future | 1,474.0000 | 1,319.0000 | (10.516) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.20 | Call | Currency Future | 3,217.0000 | 3,052.0000 | (5.129) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.90 | Call | Currency Future | 335.0000 | 285.0000 | (14.925) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 18.05 | Put | Currency Future | 6,653.0000 | 6,818.0000 | 2.480 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.50 | Call | Currency Future | 215.0000 | 184.0000 | (14.419) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.80 | Put | Currency Future | 6,404.0000 | 6,569.0000 | 2.577 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.10 | Put | Currency Future | 341.0000 | 411.0000 | 20.528 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.00 | Put | Currency Future | 70.0000 | 80.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.15 | Call | Currency Future | 277.0000 | 236.0000 | (14.801) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.20 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.30 | Put | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.00 | Call | Currency Future | 310.0000 | 264.0000 | (14.839) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 20.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.50 | Put | Currency Future | 1,311.0000 | 1,445.0000 | 10.221 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.80 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.10 | Put | Currency Future | 1,840.0000 | 1,986.0000 | 7.935 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.00 | Put | Currency Future | 25.0000 | 27.0000 | 8.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.20 | Put | Currency Future | 88.0000 | 102.0000 | 15.909 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 18.05 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.30 | Put | Currency Future | 438.0000 | 521.0000 | 18.950 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.50 | Call | Currency Future | 112.0000 | 92.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.80 | Put | Currency Future | 8,399.0000 | 8,564.0000 | 1.965 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.10 | Call | Currency Future | 67.0000 | 55.0000 | (17.910) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.00 | Put | Currency Future | 2,669.0000 | 2,821.0000 | 5.695 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.20 | Put | Currency Future | 29.0000 | 32.0000 | 10.345 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 20.05 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.30 | Call | Currency Future | 542.0000 | 460.0000 | (15.129) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.50 | Put | Currency Future | 134.0000 | 172.0000 | 28.358 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.25 | Put | Currency Future | 5,856.0000 | 6,021.0000 | 2.818 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.10 | Call | Currency Future | 145.0000 | 125.0000 | (13.793) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 9.00 | Call | Currency Future | 2,430.0000 | 2,265.0000 | (6.790) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.75 | Call | Currency Future | 376.0000 | 321.0000 | (14.628) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.95 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 16.20 | Put | Currency Future | 4,811.0000 | 4,975.0000 | 3.409 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.00 | Call | Currency Future | 703.0000 | 601.0000 | (14.509) | 0 | 0 | 13,636 |
| 06/10/2009 | € / R 2010/03/15 | 10.50 | Call | Currency Future | 1,039.0000 | 910.0000 | (12.416) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.25 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.10 | Put | Currency Future | 79.0000 | 91.0000 | 15.190 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.00 | Call | Currency Future | 3,414.0000 | 3,249.0000 | (4.833) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.15 | Put | Currency Future | 1,022.0000 | 1,148.0000 | 12.329 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 16.20 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.50 | Put | Currency Future | 17.0000 | 17.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.05 | Call | Currency Future | 70.0000 | 58.0000 | (17.143) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.00 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.70 | Call | Currency Future | 391.0000 | 333.0000 | (14.834) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.20 | Put | Currency Future | 3,822.0000 | 3,983.0000 | 4.212 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.10 | Put | Currency Future | 983.0000 | 1,107.0000 | 12.614 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.50 | Put | Currency Future | 39.0000 | 45.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.80 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.25 | Call | Currency Future | 4,158.0000 | 3,993.0000 | (3.968) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.10 | Put | Currency Future | 27.0000 | 29.0000 | 7.407 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.85 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.70 | Put | Currency Future | 686.0000 | 795.0000 | 15.889 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.95 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.20 | Call | Currency Future | 2,234.0000 | 2,071.0000 | (7.296) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.90 | Put | Currency Future | 830.0000 | 947.0000 | 14.096 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 18.10 | Put | Currency Future | 6,703.0000 | 6,868.0000 | 2.462 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.70 | Call | Currency Future | 2,724.0000 | 2,559.0000 | (6.057) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.25 | Put | Currency Future | 7,851.0000 | 8,016.0000 | 2.102 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.10 | Put | Currency Future | 2,763.0000 | 2,917.0000 | 5.574 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.85 | Put | Currency Future | 4,464.0000 | 4,627.0000 | 3.651 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.75 | Put | Currency Future | 721.0000 | 832.0000 | 15.395 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.20 | Put | Currency Future | 2,857.0000 | 3,012.0000 | 5.425 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.10 | Call | Currency Future | 288.0000 | 245.0000 | (14.931) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 20.10 | Put | Currency Future | 8,698.0000 | 8,864.0000 | 1.908 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.50 | Call | Currency Future | 48.0000 | 39.0000 | (18.750) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 17.25 | Call | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.10 | Call | Currency Future | 1,383.0000 | 1,229.0000 | (11.135) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.00 | Call | Currency Future | 154.0000 | 133.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.95 | Put | Currency Future | 8,549.0000 | 8,714.0000 | 1.930 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.20 | Put | Currency Future | 1,932.0000 | 2,079.0000 | 7.609 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.95 | Call | Currency Future | 322.0000 | 275.0000 | (14.596) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.50 | Call | Currency Future | 2,921.0000 | 2,756.0000 | (5.649) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.25 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.10 | Call | Currency Future | 3,315.0000 | 3,151.0000 | (4.947) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.00 | Put | Currency Future | 1,750.0000 | 1,894.0000 | 8.229 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.20 | Call | Currency Future | 62.0000 | 51.0000 | (17.742) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 20.05 | Put | Currency Future | 8,649.0000 | 8,814.0000 | 1.908 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.70 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.10 | Call | Currency Future | 2,332.0000 | 2,168.0000 | (7.033) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.80 | Call | Currency Future | 3,612.0000 | 3,447.0000 | (4.568) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.95 | Put | Currency Future | 6,554.0000 | 6,718.0000 | 2.502 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.20 | Call | Currency Future | 1,293.0000 | 1,141.0000 | (11.756) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.35 | Call | Currency Future | 4,059.0000 | 3,893.0000 | (4.090) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.60 | Put | Currency Future | 1,396.0000 | 1,533.0000 | 9.814 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.35 | Put | Currency Future | 5,956.0000 | 6,120.0000 | 2.754 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.70 | Call | Currency Future | 3,711.0000 | 3,546.0000 | (4.446) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.10 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.00 | Call | Currency Future | 32.0000 | 26.0000 | (18.750) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.05 | Call | Currency Future | 299.0000 | 255.0000 | (14.716) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.15 | Call | Currency Future | 141.0000 | 121.0000 | (14.184) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.40 | Call | Currency Future | 4,009.0000 | 3,844.0000 | (4.116) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.20 | Call | Currency Future | 137.0000 | 118.0000 | (13.869) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.50 | Put | Currency Future | 2,207.0000 | 2,354.0000 | 6.661 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.10 | Call | Currency Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.00 | Put | Currency Future | 3,627.0000 | 3,787.0000 | 4.411 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.05 | Put | Currency Future | 944.0000 | 1,066.0000 | 12.924 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.15 | Put | Currency Future | 1,886.0000 | 2,033.0000 | 7.794 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.55 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.20 | Call | Currency Future | 27.0000 | 22.0000 | (18.519) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.35 | Put | Currency Future | 105.0000 | 131.0000 | 24.762 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.30 | Call | Currency Future | 25.0000 | 21.0000 | (16.000) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/03/15 | 11.00 | Put | Currency Future | 298.0000 | 362.0000 | 21.477 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.70 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.70 | Put | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.10 | Put | Currency Future | 3,725.0000 | 3,885.0000 | 4.295 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.00 | Call | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.15 | Put | Currency Future | 28.0000 | 30.0000 | 7.143 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.40 | Put | Currency Future | 2,117.0000 | 2,262.0000 | 6.849 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.25 | Put | Currency Future | 1,978.0000 | 2,126.0000 | 7.482 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.35 | Call | Currency Future | 1,160.0000 | 1,020.0000 | (12.069) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.30 | Put | Currency Future | 2,024.0000 | 2,171.0000 | 7.263 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.00 | Put | Currency Future | 905.0000 | 1,026.0000 | 13.370 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.70 | Put | Currency Future | 8,299.0000 | 8,464.0000 | 1.988 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.50 | Put | Currency Future | 4,117.0000 | 4,280.0000 | 3.959 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.10 | Call | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.85 | Put | Currency Future | 3,481.0000 | 3,641.0000 | 4.596 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.15 | Call | Currency Future | 1,338.0000 | 1,185.0000 | (11.435) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.40 | Call | Currency Future | 121.0000 | 101.0000 | (16.529) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.25 | Put | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.35 | Call | Currency Future | 239.0000 | 205.0000 | (14.226) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.30 | Call | Currency Future | 129.0000 | 110.0000 | (14.729) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.95 | Put | Currency Future | 867.0000 | 986.0000 | 13.725 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.35 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.70 | Call | Currency Future | 1,754.0000 | 1,595.0000 | (9.065) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.05 | Call | Currency Future | 674.0000 | 575.0000 | (14.688) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.00 | Put | Currency Future | 4,613.0000 | 4,776.0000 | 3.533 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.15 | Call | Currency Future | 3,266.0000 | 3,101.0000 | (5.052) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.40 | Call | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.35 | Put | Currency Future | 33.0000 | 37.0000 | 12.121 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.30 | Put | Currency Future | 99.0000 | 119.0000 | 20.202 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.35 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.50 | Put | Currency Future | 3,143.0000 | 3,301.0000 | 5.027 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.05 | Put | Currency Future | 74.0000 | 85.0000 | 14.865 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.00 | Call | Currency Future | 73.0000 | 60.0000 | (17.808) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.15 | Put | Currency Future | 83.0000 | 96.0000 | 15.663 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.40 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.35 | Put | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 10.30 | Call | Currency Future | 1,204.0000 | 1,058.0000 | (12.126) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.70 | Put | Currency Future | 6,305.0000 | 6,469.0000 | 2.601 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.35 | Put | Currency Future | 7,951.0000 | 8,115.0000 | 2.063 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.50 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.05 | Call | Currency Future | 1,429.0000 | 1,274.0000 | (10.847) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.80 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.15 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.40 | Put | Currency Future | 4,018.0000 | 4,181.0000 | 4.057 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.35 | Call | Currency Future | 3,069.0000 | 2,904.0000 | (5.376) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.30 | Put | Currency Future | 3,920.0000 | 4,082.0000 | 4.133 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.60 | Put | Currency Future | 8,200.0000 | 8,365.0000 | 2.012 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.50 | Put | Currency Future | 6,105.0000 | 6,270.0000 | 2.703 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.50 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.05 | Put | Currency Future | 319.0000 | 386.0000 | 21.003 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.80 | Call | Currency Future | 2,626.0000 | 2,461.0000 | (6.283) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.15 | Call | Currency Future | 64.0000 | 53.0000 | (17.188) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.40 | Put | Currency Future | 6,006.0000 | 6,170.0000 | 2.731 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.35 | Call | Currency Future | 2,088.0000 | 1,926.0000 | (7.759) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.60 | Call | Currency Future | 201.0000 | 172.0000 | (14.428) | 0 | 0 | 13,636 |
| 06/10/2009 | € / R 2010/03/15 | 14.70 | Put | Currency Future | 3,336.0000 | 3,495.0000 | 4.766 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.05 | Put | Currency Future | 26.0000 | 28.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.85 | Call | Currency Future | 36.0000 | 30.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.15 | Call | Currency Future | 2,283.0000 | 2,119.0000 | (7.184) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.40 | Put | Currency Future | 111.0000 | 144.0000 | 29.730 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.30 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.60 | Call | Currency Future | 103.0000 | 85.0000 | (17.476) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.70 | Put | Currency Future | 49.0000 | 56.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.05 | Call | Currency Future | 150.0000 | 129.0000 | (14.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.85 | Call | Currency Future | 795.0000 | 684.0000 | (13.962) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.15 | Put | Currency Future | 2,810.0000 | 2,964.0000 | 5.480 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.40 | Put | Currency Future | 35.0000 | 40.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.35 | Put | Currency Future | 1,185.0000 | 1,316.0000 | 11.055 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.30 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.80 | Put | Currency Future | 757.0000 | 869.0000 | 14.795 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.60 | Put | Currency Future | 2,298.0000 | 2,446.0000 | 6.440 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.50 | Put | Currency Future | 8,100.0000 | 8,265.0000 | 2.037 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 16.05 | Call | Currency Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.85 | Call | Currency Future | 83.0000 | 68.0000 | (18.072) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 16.15 | Put | Currency Future | 4,762.0000 | 4,925.0000 | 3.423 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.40 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.35 | Put | Currency Future | 2,070.0000 | 2,216.0000 | 7.053 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.30 | Call | Currency Future | 2,137.0000 | 1,974.0000 | (7.628) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.60 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.05 | Put | Currency Future | 2,715.0000 | 2,869.0000 | 5.672 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.80 | Call | Currency Future | 1,660.0000 | 1,502.0000 | (9.518) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.15 | Put | Currency Future | 3,773.0000 | 3,934.0000 | 4.267 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.40 | Call | Currency Future | 1,116.0000 | 983.0000 | (11.918) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.30 | Call | Currency Future | 4,108.0000 | 3,943.0000 | (4.017) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.60 | Put | Currency Future | 4,216.0000 | 4,379.0000 | 3.866 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.50 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.05 | Call | Currency Future | 30.0000 | 25.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.80 | Put | Currency Future | 21.0000 | 22.0000 | 4.762 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.90 | Put | Currency Future | 4,514.0000 | 4,677.0000 | 3.611 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.40 | Call | Currency Future | 3,020.0000 | 2,855.0000 | (5.464) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.30 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.45 | Call | Currency Future | 476.0000 | 407.0000 | (14.496) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.60 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.05 | Put | Currency Future | 3,676.0000 | 3,836.0000 | 4.353 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.80 | Call | Currency Future | 37.0000 | 31.0000 | (16.216) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.90 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.40 | Call | Currency Future | 2,039.0000 | 1,878.0000 | (7.896) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.25 | Call | Currency Future | 3,167.0000 | 3,003.0000 | (5.178) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.35 | Call | Currency Future | 125.0000 | 105.0000 | (16.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.30 | Put | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.60 | Put | Currency Future | 161.0000 | 203.0000 | 26.087 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 16.05 | Put | Currency Future | 4,662.0000 | 4,826.0000 | 3.518 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.80 | Put | Currency Future | 3,433.0000 | 3,592.0000 | 4.632 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.90 | Put | Currency Future | 259.0000 | 317.0000 | 22.394 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.40 | Put | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 16.25 | Put | Currency Future | 4,861.0000 | 5,025.0000 | 3.374 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.35 | Put | Currency Future | 3,969.0000 | 4,131.0000 | 4.082 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.30 | Put | Currency Future | 7,901.0000 | 8,066.0000 | 2.088 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 11.45 | Put | Currency Future | 522.0000 | 618.0000 | 18.391 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.50 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.05 | Put | Currency Future | 1,795.0000 | 1,940.0000 | 8.078 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.80 | Put | Currency Future | 55.0000 | 63.0000 | 14.545 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.90 | Put | Currency Future | 3,530.0000 | 3,690.0000 | 4.533 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.55 | Put | Currency Future | 8,150.0000 | 8,315.0000 | 2.025 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.25 | Put | Currency Future | 3,871.0000 | 4,032.0000 | 4.159 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.35 | Put | Currency Future | 3,000.0000 | 3,156.0000 | 5.200 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.30 | Put | Currency Future | 5,906.0000 | 6,071.0000 | 2.794 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.60 | Put | Currency Future | 6,205.0000 | 6,369.0000 | 2.643 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.85 | Put | Currency Future | 6,454.0000 | 6,619.0000 | 2.557 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.05 | Call | Currency Future | 2,381.0000 | 2,217.0000 | (6.888) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.80 | Put | Currency Future | 223.0000 | 275.0000 | 23.318 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.90 | Put | Currency Future | 2,575.0000 | 2,727.0000 | 5.903 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.40 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.25 | Call | Currency Future | 1,248.0000 | 1,097.0000 | (12.099) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.35 | Call | Currency Future | 54.0000 | 45.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.30 | Call | Currency Future | 3,118.0000 | 2,953.0000 | (5.292) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.70 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.80 | Call | Currency Future | 827.0000 | 714.0000 | (13.664) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.90 | Call | Currency Future | 80.0000 | 66.0000 | (17.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.55 | Call | Currency Future | 3,860.0000 | 3,695.0000 | (4.275) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.25 | Put | Currency Future | 31.0000 | 33.0000 | 6.452 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.35 | Call | Currency Future | 24.0000 | 20.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.75 | Put | Currency Future | 6,354.0000 | 6,519.0000 | 2.597 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.85 | Call | Currency Future | 348.0000 | 297.0000 | (14.655) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.60 | Call | Currency Future | 965.0000 | 841.0000 | (12.850) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.80 | Put | Currency Future | 1,571.0000 | 1,712.0000 | 8.975 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 14.90 | Call | Currency Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.55 | Call | Currency Future | 21.0000 | 18.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.25 | Call | Currency Future | 2,185.0000 | 2,022.0000 | (7.460) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.35 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.75 | Put | Currency Future | 8,349.0000 | 8,514.0000 | 1.976 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 11.70 | Put | Currency Future | 686.0000 | 795.0000 | 15.889 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.60 | Call | Currency Future | 1,848.0000 | 1,689.0000 | (8.604) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/03/15 | 7.50 | Call | Currency Future | 3,910.0000 | 3,744.0000 | (4.246) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.80 | Call | Currency Future | 176.0000 | 151.0000 | (14.205) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.15 | Call | Currency Future | 28.0000 | 23.0000 | (17.857) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.55 | Put | Currency Future | 2,252.0000 | 2,400.0000 | 6.572 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.25 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.75 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.70 | Call | Currency Future | 391.0000 | 333.0000 | (14.834) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.10 | Put | Currency Future | 4,712.0000 | 4,876.0000 | 3.480 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.80 | Call | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.90 | Call | Currency Future | 763.0000 | 656.0000 | (14.024) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.55 | Put | Currency Future | 4,167.0000 | 4,330.0000 | 3.912 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.25 | Put | Currency Future | 94.0000 | 108.0000 | 14.894 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.75 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.60 | Put | Currency Future | 618.0000 | 722.0000 | 16.828 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.70 | Put | Currency Future | 4,315.0000 | 4,478.0000 | 3.778 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.85 | Put | Currency Future | 8,449.0000 | 8,614.0000 | 1.953 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.80 | Put | Currency Future | 4,414.0000 | 4,578.0000 | 3.715 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.90 | Call | Currency Future | 1,567.0000 | 1,410.0000 | (10.019) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.55 | Put | Currency Future | 6,155.0000 | 6,320.0000 | 2.681 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.25 | Call | Currency Future | 59.0000 | 49.0000 | (16.949) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.60 | Call | Currency Future | 423.0000 | 361.0000 | (14.657) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.70 | Call | Currency Future | 188.0000 | 161.0000 | (14.362) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.85 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.05 | Call | Currency Future | 3,365.0000 | 3,200.0000 | (4.903) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.85 | Call | Currency Future | 3,563.0000 | 3,398.0000 | (4.631) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 16.15 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.55 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.25 | Call | Currency Future | 132.0000 | 114.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.85 | Put | Currency Future | 793.0000 | 908.0000 | 14.502 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.60 | Call | Currency Future | 3,810.0000 | 3,645.0000 | (4.331) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.70 | Put | Currency Future | 190.0000 | 237.0000 | 24.737 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.85 | Call | Currency Future | 3,563.0000 | 3,398.0000 | (4.631) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.85 | Put | Currency Future | 240.0000 | 296.0000 | 23.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.90 | Call | Currency Future | 165.0000 | 141.0000 | (14.545) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.40 | Put | Currency Future | 8,001.0000 | 8,165.0000 | 2.050 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.25 | Call | Currency Future | 26.0000 | 21.0000 | (19.231) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/03/15 | 7.60 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.70 | Call | Currency Future | 895.0000 | 776.0000 | (13.296) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.85 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.85 | Call | Currency Future | 170.0000 | 146.0000 | (14.118) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.90 | Put | Currency Future | 62.0000 | 71.0000 | 14.516 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.55 | Call | Currency Future | 107.0000 | 88.0000 | (17.757) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.25 | Put | Currency Future | 2,905.0000 | 3,060.0000 | 5.336 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.55 | Put | Currency Future | 585.0000 | 687.0000 | 17.436 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.60 | Put | Currency Future | 44.0000 | 50.0000 | 13.636 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.85 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.85 | Put | Currency Future | 1,615.0000 | 1,757.0000 | 8.793 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.90 | Call | Currency Future | 3,513.0000 | 3,348.0000 | (4.697) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.55 | Call | Currency Future | 1,002.0000 | 875.0000 | (12.675) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.55 | Call | Currency Future | 440.0000 | 376.0000 | (14.545) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.60 | Put | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.70 | Put | Currency Future | 1,483.0000 | 1,622.0000 | 9.373 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.80 | Put | Currency Future | 2,482.0000 | 2,633.0000 | 6.084 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.90 | Call | Currency Future | 2,528.0000 | 2,363.0000 | (6.527) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.55 | Call | Currency Future | 2,872.0000 | 2,707.0000 | (5.745) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.60 | Call | Currency Future | 2,823.0000 | 2,658.0000 | (5.845) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.70 | Put | Currency Future | 2,390.0000 | 2,539.0000 | 6.234 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.85 | Put | Currency Future | 59.0000 | 67.0000 | 13.559 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.90 | Put | Currency Future | 23.0000 | 24.0000 | 4.348 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.55 | Put | Currency Future | 147.0000 | 187.0000 | 27.211 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.70 | Call | Currency Future | 94.0000 | 78.0000 | (17.021) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.85 | Call | Currency Future | 1,613.0000 | 1,456.0000 | (9.733) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.90 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.55 | Put | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.95 | Call | Currency Future | 159.0000 | 137.0000 | (13.836) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.70 | Call | Currency Future | 20.0000 | 17.0000 | (15.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.05 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.85 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.90 | Put | Currency Future | 1,660.0000 | 1,803.0000 | 8.614 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.55 | Put | Currency Future | 41.0000 | 47.0000 | 14.634 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.80 | Call | Currency Future | 361.0000 | 308.0000 | (14.681) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.95 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/03/15 | 14.70 | Call | Currency Future | 41.0000 | 33.0000 | (19.512) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.85 | Call | Currency Future | 2,577.0000 | 2,412.0000 | (6.403) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.55 | Call | Currency Future | 1,896.0000 | 1,736.0000 | (8.439) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.95 | Put | Currency Future | 278.0000 | 339.0000 | 21.942 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.85 | Put | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.55 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.95 | Call | Currency Future | 733.0000 | 628.0000 | (14.325) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.85 | Put | Currency Future | 2,528.0000 | 2,680.0000 | 6.013 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.50 | Call | Currency Future | 458.0000 | 391.0000 | (14.629) | 0 | 0 | 24 |
| 06/10/2009 | € / R | 2010/03/15 | 12.95 | Put | Currency Future | 1,705.0000 | 1,848.0000 | 8.387 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.80 | Call | Currency Future | 87.0000 | 71.0000 | (18.391) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.95 | Call | Currency Future | 76.0000 | 63.0000 | (17.105) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.20 | Call | Currency Future | 267.0000 | 228.0000 | (14.607) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.75 | Call | Currency Future | 39.0000 | 32.0000 | (17.949) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.50 | Put | Currency Future | 553.0000 | 652.0000 | 17.902 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.75 | Call | Currency Future | 19.0000 | 17.0000 | (10.526) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.75 | Call | Currency Future | 90.0000 | 75.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.75 | Put | Currency Future | 4,365.0000 | 4,528.0000 | 3.734 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.75 | Put | Currency Future | 2,436.0000 | 2,586.0000 | 6.158 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.75 | Put | Currency Future | 3,384.0000 | 3,543.0000 | 4.699 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.95 | Put | Currency Future | 66.0000 | 76.0000 | 15.152 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.20 | Put | Currency Future | 1,062.0000 | 1,189.0000 | 11.959 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.45 | Call | Currency Future | 22.0000 | 19.0000 | (13.636) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 15.45 | Put | Currency Future | 4,068.0000 | 4,230.0000 | 3.982 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.45 | Put | Currency Future | 2,162.0000 | 2,308.0000 | 6.753 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.45 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.45 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 19.45 | Put | Currency Future | 8,050.0000 | 8,215.0000 | 2.050 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.25 | Put | Currency Future | 1,103.0000 | 1,231.0000 | 11.605 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 17.45 | Put | Currency Future | 6,056.0000 | 6,220.0000 | 2.708 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 12.25 | Call | Currency Future | 257.0000 | 220.0000 | (14.397) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.45 | Call | Currency Future | 116.0000 | 96.0000 | (17.241) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.65 | Call | Currency Future | 3,761.0000 | 3,596.0000 | (4.387) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.45 | Put | Currency Future | 123.0000 | 157.0000 | 27.642 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.65 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.45 | Call | Currency Future | 1,077.0000 | 946.0000 | (12.163) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/03/15 | 8.65 | Call | Currency Future | 2,773.0000 | 2,609.0000 | (5.914) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.75 | Put | Currency Future | 1,527.0000 | 1,667.0000 | 9.168 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.45 | Call | Currency Future | 3,959.0000 | 3,794.0000 | (4.168) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.45 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.65 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.45 | Call | Currency Future | 2,971.0000 | 2,805.0000 | (5.587) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 12.75 | Call | Currency Future | 182.0000 | 156.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.90 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.75 | Call | Currency Future | 1,707.0000 | 1,549.0000 | (9.256) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.45 | Put | Currency Future | 37.0000 | 42.0000 | 13.514 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 10.75 | Call | Currency Future | 861.0000 | 745.0000 | (13.473) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.90 | Put | Currency Future | 6,504.0000 | 6,669.0000 | 2.537 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.15 | Call | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.45 | Call | Currency Future | 1,991.0000 | 1,831.0000 | (8.036) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.90 | Put | Currency Future | 8,499.0000 | 8,664.0000 | 1.941 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.45 | Put | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.90 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.95 | Put | Currency Future | 24.0000 | 26.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 9.65 | Put | Currency Future | 47.0000 | 53.0000 | 12.766 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.15 | Call | Currency Future | 4,257.0000 | 4,092.0000 | (3.876) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.95 | Put | Currency Future | 4,563.0000 | 4,727.0000 | 3.594 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 18.00 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.95 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.65 | Put | Currency Future | 4,266.0000 | 4,429.0000 | 3.821 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.15 | Put | Currency Future | 7,751.0000 | 7,916.0000 | 2.129 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.65 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.65 | Put | Currency Future | 6,255.0000 | 6,419.0000 | 2.622 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 17.15 | Put | Currency Future | 5,757.0000 | 5,921.0000 | 2.849 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 8.95 | Call | Currency Future | 2,479.0000 | 2,314.0000 | (6.656) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.15 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 19.65 | Put | Currency Future | 8,250.0000 | 8,415.0000 | 2.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 7.15 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 15.65 | Call | Currency Future | 20.0000 | 18.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.65 | Put | Currency Future | 2,344.0000 | 2,492.0000 | 6.314 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/03/15 | 13.65 | Call | Currency Future | 98.0000 | 81.0000 | (17.347) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/03/15 | 10.75 | Put | Currency Future | 206.0000 | 256.0000 | 24.272 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.65 | Put | Currency Future | 652.0000 | 758.0000 | 16.258 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.95 | Put | Currency Future | 3,578.0000 | 3,738.0000 | 4.472 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 18.00 | Put | Currency Future | 6,604.0000 | 6,768.0000 | 2.483 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 13.95 | Put | Currency Future | 2,622.0000 | 2,774.0000 | 5.797 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 20.00 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.75 | Call | Currency Future | 2,675.0000 | 2,510.0000 | (6.168) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.65 | Call | Currency Future | 1,801.0000 | 1,642.0000 | (8.828) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.75 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 20.00 | Put | Currency Future | 8,599.0000 | 8,764.0000 | 1.919 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 8.75 | Put | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.65 | Put | Currency Future | 175.0000 | 220.0000 | 25.714 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.75 | Put | Currency Future | 52.0000 | 60.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.65 | Call | Currency Future | 406.0000 | 347.0000 | (14.532) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.95 | Call | Currency Future | 3,464.0000 | 3,299.0000 | (4.763) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 10.65 | Call | Currency Future | 929.0000 | 808.0000 | (13.025) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 14.95 | Call | Currency Future | 33.0000 | 27.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 7.75 | Call | Currency Future | 3,662.0000 | 3,497.0000 | (4.506) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.25 | Call | Currency Future | 567.0000 | 479.0000 | (15.520) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 9.95 | Call | Currency Future | 1,521.0000 | 1,365.0000 | (10.256) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.40 | Put | Currency Future | 491.0000 | 585.0000 | 19.145 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.40 | Call | Currency Future | 495.0000 | 424.0000 | (14.343) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.25 | Put | Currency Future | 412.0000 | 490.0000 | 18.932 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.35 | Call | Currency Future | 518.0000 | 441.0000 | (14.865) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.20 | Call | Currency Future | 592.0000 | 501.0000 | (15.372) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.35 | Put | Currency Future | 464.0000 | 552.0000 | 18.966 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.20 | Put | Currency Future | 388.0000 | 463.0000 | 19.330 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.15 | Call | Currency Future | 619.0000 | 525.0000 | (15.186) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/03/15 | 11.15 | Put | Currency Future | 364.0000 | 436.0000 | 19.780 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | | | Currency Future | 11.5937 | 11.4235 | (1.468) | 0.0000 | 0.0000 | 200 |
| 06/10/2009 | € / R | 2010/06/14 | 7.40 | Call | Currency Future | 4,202.0000 | 4,035.0000 | (3.974) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 7.40 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 10.70 | Call | Currency Future | 1,127.0000 | 1,008.0000 | (10.559) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 12.10 | Put | Currency Future | 985.0000 | 1,101.0000 | 11.777 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 8.70 | Call | Currency Future | 2,923.0000 | 2,755.0000 | (5.748) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/06/14 | 9.70 | Call | Currency Future | 1,954.0000 | 1,799.0000 | (7.932) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 12.00 | Put | Currency Future | 913.0000 | 1,025.0000 | 12.267 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.40 | Call | Currency Future | 3,218.0000 | 3,049.0000 | (5.252) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.70 | Put | Currency Future | 60.0000 | 75.0000 | 25.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 12.00 | Call | Currency Future | 507.0000 | 449.0000 | (11.440) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.70 | Call | Currency Future | 3,908.0000 | 3,738.0000 | (4.350) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 12.10 | Call | Currency Future | 479.0000 | 424.0000 | (11.482) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.70 | Put | Currency Future | 29.0000 | 31.0000 | 6.897 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.90 | Put | Currency Future | 843.0000 | 952.0000 | 12.930 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.70 | Put | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.40 | Put | Currency Future | 24.0000 | 26.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.40 | Call | Currency Future | 249.0000 | 223.0000 | (10.442) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.40 | Put | Currency Future | 45.0000 | 49.0000 | 8.889 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.35 | Call | Currency Future | 254.0000 | 227.0000 | (10.630) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.35 | Put | Currency Future | 149.0000 | 175.0000 | 17.450 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.35 | Call | Currency Future | 1,393.0000 | 1,249.0000 | (10.337) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.35 | Put | Currency Future | 2,010.0000 | 2,154.0000 | 7.164 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.35 | Call | Currency Future | 110.0000 | 99.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.35 | Put | Currency Future | 3,866.0000 | 4,025.0000 | 4.113 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.35 | Call | Currency Future | 48.0000 | 41.0000 | (14.583) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.70 | Put | Currency Future | 234.0000 | 284.0000 | 21.368 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.35 | Put | Currency Future | 44.0000 | 47.0000 | 6.818 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.35 | Put | Currency Future | 7,770.0000 | 7,938.0000 | 2.162 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.35 | Put | Currency Future | 5,804.0000 | 5,968.0000 | 2.826 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.35 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.40 | Call | Currency Future | 2,239.0000 | 2,072.0000 | (7.459) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.35 | Call | Currency Future | 2,288.0000 | 2,121.0000 | (7.299) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.35 | Call | Currency Future | 3,267.0000 | 3,098.0000 | (5.173) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.40 | Put | Currency Future | 2,055.0000 | 2,199.0000 | 7.007 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.40 | Put | Currency Future | 159.0000 | 186.0000 | 16.981 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.40 | Call | Currency Future | 1,352.0000 | 1,209.0000 | (10.577) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.40 | Call | Currency Future | 108.0000 | 97.0000 | (10.185) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.40 | Put | Currency Future | 3,914.0000 | 4,074.0000 | 4.088 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.40 | Call | Currency Future | 47.0000 | 40.0000 | (14.894) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.40 | Put | Currency Future | 5,853.0000 | 6,017.0000 | 2.802 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.35 | Put | Currency Future | 8.0000 | 10.0000 | 25.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/06/14 | 8.35 | Put | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.35 | Call | Currency Future | 4,252.0000 | 4,084.0000 | (3.951) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.40 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.40 | Put | Currency Future | 7,819.0000 | 7,987.0000 | 2.149 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.70 | Call | Currency Future | 603.0000 | 534.0000 | (11.443) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.70 | Call | Currency Future | 217.0000 | 193.0000 | (11.060) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.60 | Put | Currency Future | 0.0000 | 743.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.55 | Call | Currency Future | 2,094.0000 | 1,934.0000 | (7.641) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.70 | Put | Currency Future | 709.0000 | 810.0000 | 14.245 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.55 | Put | Currency Future | 50.0000 | 61.0000 | 22.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.55 | Put | Currency Future | 27.0000 | 28.0000 | 3.704 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.55 | Call | Currency Future | 4,055.0000 | 3,886.0000 | (4.168) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.55 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.60 | Call | Currency Future | 0.0000 | 566.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.45 | Put | Currency Future | 5,902.0000 | 6,066.0000 | 2.779 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.45 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.45 | Put | Currency Future | 7,869.0000 | 8,037.0000 | 2.135 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.55 | Call | Currency Future | 3,070.0000 | 2,902.0000 | (5.472) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.50 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.55 | Call | Currency Future | 1,234.0000 | 1,105.0000 | (10.454) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.55 | Put | Currency Future | 191.0000 | 232.0000 | 21.466 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.55 | Put | Currency Future | 6,001.0000 | 6,163.0000 | 2.700 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.55 | Call | Currency Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.55 | Put | Currency Future | 7,968.0000 | 8,136.0000 | 2.108 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.45 | Call | Currency Future | 46.0000 | 39.0000 | (15.217) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.55 | Call | Currency Future | 44.0000 | 37.0000 | (15.909) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.55 | Call | Currency Future | 103.0000 | 90.0000 | (12.621) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.55 | Put | Currency Future | 4,059.0000 | 4,217.0000 | 3.893 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.55 | Call | Currency Future | 233.0000 | 207.0000 | (11.159) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.55 | Put | Currency Future | 2,189.0000 | 2,333.0000 | 6.578 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.45 | Put | Currency Future | 3,963.0000 | 4,121.0000 | 3.987 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.45 | Put | Currency Future | 2,099.0000 | 2,244.0000 | 6.908 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.50 | Put | Currency Future | 7,919.0000 | 8,087.0000 | 2.121 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.50 | Call | Currency Future | 1,273.0000 | 1,139.0000 | (10.526) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.50 | Put | Currency Future | 48.0000 | 57.0000 | 18.750 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.50 | Call | Currency Future | 2,142.0000 | 1,980.0000 | (7.563) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R 2010/06/14 | 13.50 | Call | Currency Future | 238.0000 | 212.0000 | (10.924) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.50 | Put | Currency Future | 2,144.0000 | 2,288.0000 | 6.716 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.50 | Call | Currency Future | 104.0000 | 93.0000 | (10.577) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.50 | Put | Currency Future | 5,951.0000 | 6,114.0000 | 2.739 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.50 | Call | Currency Future | 45.0000 | 38.0000 | (15.556) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.50 | Put | Currency Future | 4,011.0000 | 4,169.0000 | 3.939 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.50 | Put | Currency Future | 26.0000 | 27.0000 | 3.846 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 15.45 | Call | Currency Future | 106.0000 | 95.0000 | (10.377) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.50 | Call | Currency Future | 3,119.0000 | 2,951.0000 | (5.386) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.50 | Call | Currency Future | 4,104.0000 | 3,936.0000 | (4.094) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.45 | Call | Currency Future | 1,312.0000 | 1,174.0000 | (10.518) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.45 | Put | Currency Future | 169.0000 | 200.0000 | 18.343 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 13.45 | Call | Currency Future | 243.0000 | 217.0000 | (10.700) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.45 | Put | Currency Future | 47.0000 | 53.0000 | 12.766 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 9.45 | Call | Currency Future | 2,191.0000 | 2,026.0000 | (7.531) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.45 | Put | Currency Future | 25.0000 | 26.0000 | 4.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.45 | Call | Currency Future | 4,153.0000 | 3,985.0000 | (4.045) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.45 | Put | Currency Future | 10.0000 | 12.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 8.45 | Call | Currency Future | 3,168.0000 | 3,000.0000 | (5.303) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.50 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 10.50 | Put | Currency Future | 179.0000 | 216.0000 | 20.670 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.50 | Call | Currency Future | 683.0000 | 601.0000 | (12.006) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.50 | Put | Currency Future | 589.0000 | 678.0000 | 15.110 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.55 | Call | Currency Future | 661.0000 | 584.0000 | (11.649) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.55 | Put | Currency Future | 617.0000 | 710.0000 | 15.073 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.40 | Put | Currency Future | 535.0000 | 615.0000 | 14.953 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.35 | Call | Currency Future | 753.0000 | 661.0000 | (12.218) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.35 | Put | Currency Future | 509.0000 | 587.0000 | 15.324 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.40 | Call | Currency Future | 729.0000 | 639.0000 | (12.346) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.45 | Put | Currency Future | 562.0000 | 646.0000 | 14.947 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.45 | Call | Currency Future | 706.0000 | 620.0000 | (12.181) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 11.90 | Call | Currency Future | 537.0000 | 475.0000 | (11.546) | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.60 | Call | Currency Future | 0.0000 | 9.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 19.60 | Put | Currency Future | 0.0000 | 8,186.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 17.60 | Put | Currency Future | 0.0000 | 6,212.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R 2010/06/14 | 7.60 | Call | Currency Future | 0.0000 | 3,837.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | € / R | 2010/06/14 | 15.60 | Put | Currency Future | 0.0000 | 4,265.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 19.70 | Put | Currency Future | 8,117.0000 | 8,285.0000 | 2.070 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 19.70 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 7.60 | Put | Currency Future | 0.0000 | 13.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 17.70 | Put | Currency Future | 6,147.0000 | 6,310.0000 | 2.652 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 15.70 | Put | Currency Future | 4,203.0000 | 4,361.0000 | 3.759 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 15.70 | Call | Currency Future | 96.0000 | 84.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 17.70 | Call | Currency Future | 41.0000 | 33.0000 | (19.512) | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 17.60 | Call | Currency Future | 0.0000 | 36.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 8.60 | Call | Currency Future | 0.0000 | 2,853.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 9.60 | Call | Currency Future | 0.0000 | 1,889.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 15.60 | Call | Currency Future | 0.0000 | 88.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 13.60 | Put | Currency Future | 0.0000 | 2,379.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 8.60 | Put | Currency Future | 0.0000 | 29.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 13.60 | Call | Currency Future | 0.0000 | 202.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 10.60 | Call | Currency Future | 0.0000 | 1,072.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 9.60 | Put | Currency Future | 0.0000 | 65.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 10.60 | Put | Currency Future | 0.0000 | 249.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | € / R | 2010/06/14 | 13.70 | Put | Currency Future | 2,324.0000 | 2,469.0000 | 6.239 | 0 | 0 | 0 |
| 06/10/2009 | AL13 | 2009/11/05 | | | Index Future | 249.2350 | 249.4570 | 0.089 | 0.0000 | 0.0000 | 10 |
| 06/10/2009 | ALBI | 2009/11/05 | | | Index Future | 297.1170 | 297.9960 | 0.296 | 0.0000 | 0.0000 | 764 |
| 06/10/2009 | ALBI | 2010/02/04 | | | Index Future | 302.5380 | 303.4310 | 0.295 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | ALBI | 2010/05/06 | | | Index Future | 307.8230 | 308.5980 | 0.252 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | ALBI | 2010/08/05 | | | Index Future | 313.3760 | 314.1480 | 0.246 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | CRD1 | 2009/11/05 | | | Index Future | 127.8950 | 128.0610 | 0.130 | 0.0000 | 0.0000 | 2 |
| 06/10/2009 | CRD1 | 2010/02/04 | | | Index Future | 130.2280 | 130.3970 | 0.130 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | CRD1 | 2010/05/06 | | | Index Future | 132.7350 | 132.9060 | 0.129 | 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 |
|------------|------------------|------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | GOVI | 2009/11/05 | | | jGovi | 298.7750 | 299.6380 | 0.289 | 0.0000 | 0.0000 | 691 |
| 06/10/2009 | GOVI | 2010/02/04 | | | jGovi | 304.2270 | 305.1030 | 0.288 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | GOVI | 2010/05/06 | | | jGovi | 310.0820 | 310.9745 | 0.288 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | GOVI | 2010/08/05 | | | jGovi | 315.0490 | 315.9470 | 0.285 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | ILBI | 2009/11/05 | | | Index Future | 362.3760 | 362.3760 | - | 0.0000 | 0.0000 | 3 |
| 06/10/2009 | J153 | 2010/08/31 | | | jSwap | 7.2578 | 7.2469 | (0.150) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J157 | 2015/09/15 | | | jSwap | 8.8170 | 8.7660 | (0.578) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J186 | 2026/12/21 | | | jSwap | 8.5130 | 8.4970 | (0.188) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J201 | 2014/12/22 | | | jSwap | 8.6540 | 8.6080 | (0.532) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J203 | 2017/09/15 | | | jSwap | 8.9500 | 8.9060 | (0.492) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J204 | 2018/12/21 | | | jSwap | 8.9110 | 8.8680 | (0.483) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | J207 | 2020/01/15 | | | jSwap | 8.9290 | 8.8860 | (0.482) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JFRA | 2009/11/05 | | | jFra | 7.0230 | 7.0140 | (0.128) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JFRA | 2010/02/04 | | | jFra | 7.0500 | 7.0360 | (0.199) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JFRA | 2010/05/06 | | | jFra | 7.2260 | 7.2090 | (0.235) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JFRA | 2010/08/05 | | | jFra | 7.5170 | 7.5150 | (0.027) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JFRA | 2010/11/04 | | | jFra | 7.8290 | 7.7950 | (0.434) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | JN02 | 2009/11/05 | | | jNote | 7.7600 | 7.7250 | (0.451) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JN02 | 2010/02/04 | | | jNote | 8.0120 | 7.9710 | (0.512) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JN05 | 2009/11/05 | | | jNote | 8.6660 | 8.6180 | (0.554) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JN05 | 2010/02/04 | | | jNote | 8.8040 | 8.7530 | (0.579) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JN10 | 2009/11/05 | | | jNote | 8.8980 | 8.8540 | (0.494) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JN10 | 2010/02/04 | | | jNote | 8.9610 | 8.9160 | (0.502) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JROD | 2009/10/30 | | | jRod | 6.8420 | 6.8420 | - | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JROD | 2009/11/30 | | | jRod | 6.8720 | 6.8830 | 0.160 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | JROD | 2009/12/31 | | | jRod | 6.9960 | 7.0140 | 0.257 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | OTH1 | 2009/11/05 | | | Index Future | 287.9630 | 288.9200 | 0.332 | 0.0000 | 0.0000 | 3 |
| 06/10/2009 | OTH1 | 2010/02/04 | | | Index Future | 293.2170 | 294.1890 | 0.331 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | OTH1 | 2010/05/06 | | | Index Future | 298.8600 | 299.8500 | 0.331 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R153 | 2009/11/05 | | | Bond Future | 7.2760 | 7.2650 | (0.151) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 623.0000 | 614.0000 | (1.445) | 0 | 0 | 0 |
| 06/10/2009 | R155 | 2009/11/05 | | | Bond Future | 7.5010 | 7.4810 | (0.267) | 0.0000 | 0.0000 | 38 |
| 06/10/2009 | R155 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 150.0000 | 135.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | R155 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 587.0000 | 608.0000 | 3.578 | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2009/11/05 | | | Bond Future | 8.3550 | 8.3130 | (0.503) | 8.3100 | 8.3100 | 7,791 |
| 06/10/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 39.0000 | 45.0000 | 15.385 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,605.0000 | 4,391.0000 | (4.647) | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/02/04 | | | Bond Future | 8.4390 | 8.3970 | (0.498) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 712.0000 | 758.0000 | 6.461 | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 4,215.0000 | 4,052.0000 | (3.867) | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/05/06 | | | Bond Future | 8.5070 | 8.4590 | (0.564) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R157 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 2,423.0000 | 2,536.0000 | 4.664 | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 2,456.0000 | 2,339.0000 | (4.764) | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/08/05 | | | Bond Future | 8.5410 | 8.4910 | (0.585) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R157 | 2010/08/05 | 8.75 | Call | Option on Bond Future | 3,376.0000 | 3,502.0000 | 3.732 | 0 | 0 | 0 |
| 06/10/2009 | R157 | 2010/08/05 | 8.75 | Put | Option on Bond Future | 2,426.0000 | 2,323.0000 | (4.246) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2009/11/05 | | | Bond Future | 8.9310 | 8.8800 | (0.571) | 8.8800 | 8.8800 | 11,682 |
| 06/10/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 2,257.0000 | 2,512.0000 | 11.298 | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 1,599.0000 | 1,365.0000 | (14.634) | 0 | 0 | 5,000 |
| 06/10/2009 | R186 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 11.0000 | 14.0000 | 27.273 | 0 | 0 | 240 |
| 06/10/2009 | R186 | 2009/11/05 | 8.75 | Call | Option on Bond Future | 1,170.0000 | 1,328.0000 | 13.504 | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 12,209.0000 | 11,722.0000 | (3.989) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2009/11/05 | 8.75 | Put | Option on Bond Future | 2,922.0000 | 2,591.0000 | (11.328) | 0 | 0 | 240 |
| 06/10/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 5,000 |
| 06/10/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 15,029.0000 | 14,540.0000 | (3.254) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/02/04 | | | Bond Future | 8.9700 | 8.9290 | (0.457) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 8,450.0000 | 8,147.0000 | (3.586) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 1,326.0000 | 1,411.0000 | 6.410 | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/05/06 | | | Bond Future | 9.0240 | 8.9700 | (0.598) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R186 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 5,003.0000 | 4,750.0000 | (5.057) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 4,778.0000 | 5,031.0000 | 5.295 | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/08/05 | | | Bond Future | 9.0520 | 8.9960 | (0.619) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R186 | 2010/08/05 | 9.25 | Put | Option on Bond Future | 4,743.0000 | 4,518.0000 | (4.744) | 0 | 0 | 0 |
| 06/10/2009 | R186 | 2010/08/05 | 9.25 | Call | Option on Bond Future | 6,547.0000 | 6,839.0000 | 4.460 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | R201 | 2009/11/05 | | | Bond Future | 8.4210 | 8.3690 | (0.618) | 0.0000 | 0.0000 | 488 |
| 06/10/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 19.0000 | 23.0000 | 21.053 | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,904.0000 | 3,694.0000 | (5.379) | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/02/04 | | | Bond Future | 8.4850 | 8.4430 | (0.495) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 299.0000 | 322.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,279.0000 | 4,136.0000 | (3.342) | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/05/06 | | | Bond Future | 8.5600 | 8.5010 | (0.689) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R201 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 1,794.0000 | 1,901.0000 | 5.964 | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 2,020.0000 | 1,905.0000 | (5.693) | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/08/05 | | | Bond Future | 8.5930 | 8.5300 | (0.733) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R201 | 2010/08/05 | 9.00 | Call | Option on Bond Future | 2,938.0000 | 3,076.0000 | 4.697 | 0 | 0 | 0 |
| 06/10/2009 | R201 | 2010/08/05 | 9.00 | Put | Option on Bond Future | 1,491.0000 | 1,402.0000 | (5.969) | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2009/11/05 | | | Bond Future | 8.8710 | 8.8190 | (0.586) | 0.0000 | 0.0000 | 1,570 |
| 06/10/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 7,856.0000 | 7,573.0000 | (3.602) | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/02/04 | | | Bond Future | 8.9360 | 8.8950 | (0.459) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 4,934.0000 | 4,767.0000 | (3.385) | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 930.0000 | 981.0000 | 5.484 | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/05/06 | | | Bond Future | 9.0110 | 8.9540 | (0.633) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R203 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 3,062.0000 | 3,208.0000 | 4.768 | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 3,119.0000 | 2,971.0000 | (4.745) | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/08/05 | | | Bond Future | 9.0510 | 8.9920 | (0.652) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R203 | 2010/08/05 | 9.25 | Put | Option on Bond Future | 3,239.0000 | 3,105.0000 | (4.137) | 0 | 0 | 0 |
| 06/10/2009 | R203 | 2010/08/05 | 9.25 | Call | Option on Bond Future | 4,232.0000 | 4,394.0000 | 3.828 | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2009/11/05 | | | Bond Future | 8.8670 | 8.8250 | (0.474) | 0.0000 | 0.0000 | 2,868 |
| 06/10/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,612.0000 | 8,362.0000 | (2.903) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | R204 | 2010/02/04 | | | Bond Future | 8.9160 | 8.8900 | (0.292) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 5,342.0000 | 5,223.0000 | (2.228) | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 1,052.0000 | 1,085.0000 | 3.137 | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2010/05/06 | | | Bond Future | 8.9890 | 8.9450 | (0.489) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R204 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 3,369.0000 | 3,242.0000 | (3.770) | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 3,431.0000 | 3,555.0000 | 3.614 | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2010/08/05 | | | Bond Future | 9.0270 | 8.9800 | (0.521) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R204 | 2010/08/05 | 9.25 | Put | Option on Bond Future | 3,178.0000 | 3,061.0000 | (3.682) | 0 | 0 | 0 |
| 06/10/2009 | R204 | 2010/08/05 | 9.25 | Call | Option on Bond Future | 4,408.0000 | 4,553.0000 | 3.289 | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2009/11/05 | | | Bond Future | 8.4760 | 8.4240 | (0.613) | 0.0000 | 0.0000 | 1,140 |
| 06/10/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 3,390.0000 | 3,217.0000 | (5.103) | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/02/04 | | | Bond Future | 8.5490 | 8.5120 | (0.433) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 235.0000 | 250.0000 | 6.383 | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 3,677.0000 | 3,573.0000 | (2.828) | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/05/06 | | | Bond Future | 8.6510 | 8.5900 | (0.705) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R206 | 2010/05/06 | 8.75 | Put | Option on Bond Future | 1,441.0000 | 1,354.0000 | (6.037) | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/05/06 | 8.75 | Call | Option on Bond Future | 1,740.0000 | 1,838.0000 | 5.632 | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/08/05 | | | Bond Future | 8.7000 | 8.6350 | (0.747) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R206 | 2010/08/05 | 9.00 | Call | Option on Bond Future | 2,147.0000 | 2,255.0000 | 5.030 | 0 | 0 | 0 |
| 06/10/2009 | R206 | 2010/08/05 | 9.00 | Put | Option on Bond Future | 1,298.0000 | 1,220.0000 | (6.009) | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2009/11/05 | | | Bond Future | 9.0260 | 8.9740 | (0.576) | 0.0000 | 0.0000 | 600 |
| 06/10/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,915.0000 | 9,599.0000 | (3.187) | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2010/02/04 | | | Bond Future | 9.0790 | 9.0380 | (0.452) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 921.0000 | 972.0000 | 5.537 | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 6,036.0000 | 5,843.0000 | (3.197) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | R207 | 2010/05/06 | | | Bond Future | 9.1500 | 9.0950 | (0.601) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R207 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 3,842.0000 | 4,011.0000 | 4.399 | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 3,262.0000 | 3,110.0000 | (4.660) | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2010/08/05 | | | Bond Future | 9.1920 | 9.1340 | (0.631) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R207 | 2010/08/05 | 9.50 | Put | Option on Bond Future | 3,074.0000 | 2,934.0000 | (4.554) | 0 | 0 | 0 |
| 06/10/2009 | R207 | 2010/08/05 | 9.50 | Call | Option on Bond Future | 4,813.0000 | 5,006.0000 | 4.010 | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2009/11/05 | | | Bond Future | 9.0240 | 8.9730 | (0.565) | 0.0000 | 0.0000 | 5,008 |
| 06/10/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 8,508.0000 | 8,189.0000 | (3.749) | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/02/04 | | | Bond Future | 9.0860 | 9.0330 | (0.583) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 4,818.0000 | 4,580.0000 | (4.940) | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 1,106.0000 | 1,195.0000 | 8.047 | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/05/06 | | | Bond Future | 9.1380 | 9.0830 | (0.602) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R208 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 2,942.0000 | 2,788.0000 | (5.235) | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 3,617.0000 | 3,797.0000 | 4.976 | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/08/05 | | | Bond Future | 9.1730 | 9.1160 | (0.621) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R208 | 2010/08/05 | 9.50 | Put | Option on Bond Future | 3,031.0000 | 2,890.0000 | (4.652) | 0 | 0 | 0 |
| 06/10/2009 | R208 | 2010/08/05 | 9.50 | Call | Option on Bond Future | 4,953.0000 | 5,154.0000 | 4.058 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | | | Bond Future | 8.4620 | 8.4110 | (0.603) | 0.0000 | 0.0000 | 3,023 |
| 06/10/2009 | R209 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 4,654.0000 | 5,022.0000 | 7.907 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 298.0000 | 230.0000 | (22.819) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 9,792.0000 | 10,224.0000 | 4.412 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 29.0000 | 35.0000 | 20.690 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 2,970 |
| 06/10/2009 | R209 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 8,958.0000 | 8,529.0000 | (4.789) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 11,526.0000 | 11,092.0000 | (3.765) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 14,238.0000 | 13,803.0000 | (3.055) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 5,000 |
| 06/10/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 5.0000 | 7.0000 | 40.000 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | R209 | 2010/02/04 | | | Bond Future | 8.4910 | 8.4390 | (0.612) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 9,772.0000 | 9,393.0000 | (3.878) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 615.0000 | 677.0000 | 10.081 | 0 | 0 | 2,500 |
| 06/10/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 311.0000 | 274.0000 | (11.897) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 11,497.0000 | 11,901.0000 | 3.514 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/05/06 | | | Bond Future | 8.5110 | 8.4580 | (0.623) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R209 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 4,188.0000 | 4,416.0000 | 5.444 | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 4,280.0000 | 4,061.0000 | (5.117) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/08/05 | | | Bond Future | 8.5200 | 8.4660 | (0.634) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | R209 | 2010/08/05 | 8.75 | Put | Option on Bond Future | 4,190.0000 | 3,999.0000 | (4.558) | 0 | 0 | 0 |
| 06/10/2009 | R209 | 2010/08/05 | 8.75 | Call | Option on Bond Future | 6,077.0000 | 6,340.0000 | 4.328 | 0 | 0 | 0 |
| 06/10/2009 | TRT1 | 2009/11/05 | | | Index Future | 295.0330 | 295.8850 | 0.289 | 0.0000 | 0.0000 | 100 |
| 06/10/2009 | TRT1 | 2010/02/04 | | | Index Future | 300.4160 | 301.2810 | 0.288 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | TRT1 | 2010/05/06 | | | Index Future | 306.1980 | 307.0790 | 0.288 | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.6719 | 6.6432 | (0.430) | 0.0000 | 0.0000 | 4,499 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.55 | Call | Currency Future | 2,122.0000 | 2,093.0000 | (1.367) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.60 | Call | Currency Future | 215.0000 | 198.0000 | (7.907) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.90 | Put | Currency Future | 329.0000 | 348.0000 | 5.775 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.75 | Call | Currency Future | 3,922.0000 | 3,893.0000 | (0.739) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.20 | Put | Currency Future | 46.0000 | 49.0000 | 6.522 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.20 | Put | Currency Future | 577.0000 | 601.0000 | 4.159 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.30 | Call | Currency Future | 433.0000 | 410.0000 | (5.312) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.40 | Put | Currency Future | 82.0000 | 89.0000 | 8.537 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.40 | Call | Currency Future | 354.0000 | 332.0000 | (6.215) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.90 | Call | Currency Future | 101.0000 | 91.0000 | (9.901) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.80 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.15 | Call | Currency Future | 561.0000 | 535.0000 | (4.635) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.10 | Call | Currency Future | 62.0000 | 56.0000 | (9.677) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 61.0000 | 67.0000 | 9.836 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 192.0000 | 207.0000 | 7.813 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 292.0000 | 310.0000 | 6.164 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.80 | Put | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.15 | Put | Currency Future | 39.0000 | 42.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.10 | Put | Currency Future | 490.0000 | 513.0000 | 4.694 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.25 | Call | Currency Future | 475.0000 | 451.0000 | (5.053) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.85 | Call | Currency Future | 114.0000 | 103.0000 | (9.649) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 71.0000 | 77.0000 | 8.451 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 82.0000 | 89.0000 | 8.537 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.40 | Call | Currency Future | 3,272.0000 | 3,243.0000 | (0.886) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.70 | Put | Currency Future | 8,028.0000 | 8,057.0000 | 0.361 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.80 | Put | Currency Future | 2,131.0000 | 2,159.0000 | 1.314 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.20 | Call | Currency Future | 518.0000 | 493.0000 | (4.826) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.20 | Call | Currency Future | 49.0000 | 44.0000 | (10.204) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.25 | Put | Currency Future | 53.0000 | 57.0000 | 7.547 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.40 | Call | Currency Future | 354.0000 | 332.0000 | (6.215) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.55 | Put | Currency Future | 3,879.0000 | 3,907.0000 | 0.722 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 95.0000 | 103.0000 | 8.421 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.40 | Call | Currency Future | 4,272.0000 | 4,243.0000 | (0.679) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.80 | Call | Currency Future | 885.0000 | 857.0000 | (3.164) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.05 | Call | Currency Future | 651.0000 | 624.0000 | (4.147) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.30 | Put | Currency Future | 667.0000 | 692.0000 | 3.748 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 433.0000 | 410.0000 | (5.312) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 125.0000 | 135.0000 | 8.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 101.0000 | 91.0000 | (9.901) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.35 | Call | Currency Future | 393.0000 | 370.0000 | (5.852) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.55 | Call | Currency Future | 1,128.0000 | 1,100.0000 | (2.482) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.60 | Put | Currency Future | 143.0000 | 155.0000 | 8.392 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.50 | Call | Currency Future | 4,172.0000 | 4,143.0000 | (0.695) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD 2009/12/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.70 | Put | Currency Future | 6,028.0000 | 6,057.0000 | 0.481 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.05 | Put | Currency Future | 29.0000 | 31.0000 | 6.897 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.30 | Call | Currency Future | 39.0000 | 35.0000 | (10.256) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 61.0000 | 67.0000 | 9.836 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 164.0000 | 150.0000 | (8.537) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 448.0000 | 470.0000 | 4.911 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.55 | Call | Currency Future | 4,122.0000 | 4,093.0000 | (0.704) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.80 | Put | Currency Future | 4,128.0000 | 4,157.0000 | 0.703 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.45 | Call | Currency Future | 2,222.0000 | 2,193.0000 | (1.305) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.00 | Put | Currency Future | 407.0000 | 428.0000 | 5.160 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 448.0000 | 470.0000 | 4.911 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 256.0000 | 274.0000 | 7.031 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.55 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.70 | Put | Currency Future | 4,028.0000 | 4,057.0000 | 0.720 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.80 | Put | Currency Future | 8,128.0000 | 8,157.0000 | 0.357 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.00 | Call | Currency Future | 79.0000 | 71.0000 | (10.127) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 70.0000 | 63.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 128.0000 | 117.0000 | (8.594) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 71.0000 | 77.0000 | 8.451 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 89.0000 | 81.0000 | (8.989) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.55 | Put | Currency Future | 1,882.0000 | 1,911.0000 | 1.541 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.50 | Call | Currency Future | 3,172.0000 | 3,143.0000 | (0.914) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.75 | Put | Currency Future | 8,078.0000 | 8,107.0000 | 0.359 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.90 | Call | Currency Future | 790.0000 | 762.0000 | (3.544) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 163.0000 | 176.0000 | 7.975 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 247.0000 | 229.0000 | (7.287) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 128.0000 | 117.0000 | (8.594) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 7.15 | Put | Currency Future | 533.0000 | 556.0000 | 4.315 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 8.55 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.40 | Put | Currency Future | 7,728.0000 | 7,757.0000 | 0.375 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.90 | Put | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.15 | Call | Currency Future | 55.0000 | 49.0000 | (10.909) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.40 | Call | Currency Future | 2,272.0000 | 2,243.0000 | (1.276) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.80 | Call | Currency Future | 1,873.0000 | 1,844.0000 | (1.548) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.35 | Put | Currency Future | 3,679.0000 | 3,707.0000 | 0.761 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.00 | Put | Currency Future | 25.0000 | 26.0000 | 4.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.45 | Call | Currency Future | 317.0000 | 296.0000 | (6.625) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.15 | Put | Currency Future | 533.0000 | 556.0000 | 4.315 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.55 | Put | Currency Future | 7,878.0000 | 7,907.0000 | 0.368 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.45 | Call | Currency Future | 317.0000 | 296.0000 | (6.625) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 185.0000 | 169.0000 | (8.649) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.80 | Put | Currency Future | 6,128.0000 | 6,157.0000 | 0.473 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.35 | Put | Currency Future | 5,678.0000 | 5,707.0000 | 0.511 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.00 | Call | Currency Future | 697.0000 | 670.0000 | (3.874) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 185.0000 | 169.0000 | (8.649) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 114.0000 | 103.0000 | (9.649) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.95 | Call | Currency Future | 89.0000 | 81.0000 | (8.989) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.35 | Put | Currency Future | 1,684.0000 | 1,712.0000 | 1.663 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.45 | Put | Currency Future | 95.0000 | 103.0000 | 8.421 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.90 | Put | Currency Future | 329.0000 | 348.0000 | 5.775 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.35 | Call | Currency Future | 393.0000 | 370.0000 | (5.852) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.95 | Put | Currency Future | 367.0000 | 387.0000 | 5.450 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.05 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.65 | Call | Currency Future | 4,022.0000 | 3,993.0000 | (0.721) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.85 | Put | Currency Future | 292.0000 | 310.0000 | 6.164 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.25 | Put | Currency Future | 622.0000 | 646.0000 | 3.859 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.05 | Put | Currency Future | 1,387.0000 | 1,415.0000 | 2.019 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.80 | Put | Currency Future | 256.0000 | 274.0000 | 7.031 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 6.95 | Put | Currency Future | 367.0000 | 387.0000 | 5.450 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.55 | Put | Currency Future | 2,879.0000 | 2,908.0000 | 1.007 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.05 | Call | Currency Future | 70.0000 | 63.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.05 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.85 | Put | Currency Future | 8,178.0000 | 8,207.0000 | 0.355 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 163.0000 | 176.0000 | 7.975 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 7.25 | Call | Currency Future | 43.0000 | 39.0000 | (9.302) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.55 | Put | Currency Future | 5,878.0000 | 5,907.0000 | 0.493 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.65 | Call | Currency Future | 3,022.0000 | 2,993.0000 | (0.960) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.40 | Put | Currency Future | 3,729.0000 | 3,757.0000 | 0.751 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.80 | Call | Currency Future | 2,872.0000 | 2,843.0000 | (1.010) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.70 | Put | Currency Future | 192.0000 | 207.0000 | 7.813 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.75 | Call | Currency Future | 145.0000 | 132.0000 | (8.966) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.40 | Put | Currency Future | 1,733.0000 | 1,761.0000 | 1.616 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.50 | Put | Currency Future | 109.0000 | 118.0000 | 8.257 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 247.0000 | 229.0000 | (7.287) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.05 | Put | Currency Future | 4,378.0000 | 4,407.0000 | 0.662 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.55 | Put | Currency Future | 125.0000 | 135.0000 | 8.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.50 | Call | Currency Future | 281.0000 | 261.0000 | (7.117) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.75 | Put | Currency Future | 223.0000 | 239.0000 | 7.175 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.05 | Call | Currency Future | 1,624.0000 | 1,595.0000 | (1.786) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.70 | Call | Currency Future | 164.0000 | 150.0000 | (8.537) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.55 | Call | Currency Future | 3,122.0000 | 3,093.0000 | (0.929) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.65 | Put | Currency Future | 3,978.0000 | 4,007.0000 | 0.729 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.40 | Put | Currency Future | 5,728.0000 | 5,757.0000 | 0.506 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.10 | Put | Currency Future | 34.0000 | 36.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.50 | Put | Currency Future | 7,828.0000 | 7,857.0000 | 0.370 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.70 | Put | Currency Future | 2,032.0000 | 2,060.0000 | 1.378 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 518.0000 | 493.0000 | (4.826) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.65 | Call | Currency Future | 1,030.0000 | 1,001.0000 | (2.816) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.40 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.70 | Call | Currency Future | 981.0000 | 953.0000 | (2.854) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.65 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.50 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.40 | Call | Currency Future | 1,276.0000 | 1,247.0000 | (2.273) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.70 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.20 | Put | Currency Future | 46.0000 | 49.0000 | 6.522 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.50 | Call | Currency Future | 1,177.0000 | 1,149.0000 | (2.379) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.75 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.35 | Call | Currency Future | 2,322.0000 | 2,293.0000 | (1.249) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 6.10 | Call | Currency Future | 606.0000 | 579.0000 | (4.455) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.65 | Put | Currency Future | 1,982.0000 | 2,010.0000 | 1.413 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.50 | Put | Currency Future | 5,828.0000 | 5,857.0000 | 0.498 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.75 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.05 | Call | Currency Future | 4,622.0000 | 4,593.0000 | (0.627) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.50 | Put | Currency Future | 3,829.0000 | 3,857.0000 | 0.731 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.40 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.75 | Put | Currency Future | 2,081.0000 | 2,110.0000 | 1.394 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.45 | Put | Currency Future | 7,778.0000 | 7,807.0000 | 0.373 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 0.55 | Call | Currency Future | 6,122.0000 | 6,093.0000 | (0.474) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.65 | Put | Currency Future | 7,978.0000 | 8,007.0000 | 0.363 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.75 | Call | Currency Future | 933.0000 | 905.0000 | (3.001) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.80 | Call | Currency Future | 3,872.0000 | 3,843.0000 | (0.749) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.05 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD 2009/12/14 | 12.65 | Put | Currency Future | 5,978.0000 | 6,007.0000 | 0.485 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.35 | Put | Currency Future | 7,678.0000 | 7,707.0000 | 0.378 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.50 | Call | Currency Future | 2,172.0000 | 2,143.0000 | (1.335) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.75 | Call | Currency Future | 1,923.0000 | 1,894.0000 | (1.508) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.50 | Put | Currency Future | 1,833.0000 | 1,861.0000 | 1.528 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.35 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.45 | Put | Currency Future | 5,778.0000 | 5,807.0000 | 0.502 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.75 | Call | Currency Future | 2,922.0000 | 2,893.0000 | (0.992) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.95 | Put | Currency Future | 21.0000 | 22.0000 | 4.762 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.95 | Call | Currency Future | 743.0000 | 716.0000 | (3.634) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.90 | Put | Currency Future | 8,228.0000 | 8,257.0000 | 0.352 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.35 | Call | Currency Future | 3,322.0000 | 3,293.0000 | (0.873) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.70 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 14.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.45 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 10.75 | Put | Currency Future | 4,078.0000 | 4,107.0000 | 0.711 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.90 | Put | Currency Future | 6,228.0000 | 6,257.0000 | 0.466 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 8.45 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 5.45 | Call | Currency Future | 1,227.0000 | 1,198.0000 | (2.363) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 3.45 | Call | Currency Future | 3,222.0000 | 3,193.0000 | (0.900) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.70 | Call | Currency Future | 1,973.0000 | 1,944.0000 | (1.470) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.85 | Call | Currency Future | 3,822.0000 | 3,793.0000 | (0.759) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 4.70 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2009/12/14 | 2.45 | Call | Currency Future | 4,222.0000 | 4,193.0000 | (0.687) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 3.70 | Call | Currency Future | 2,972.0000 | 2,943.0000 | (0.976) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.45 | Put | Currency Future | 1,783.0000 | 1,811.0000 | 1.570 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.50 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.45 | Put | Currency Future | 3,779.0000 | 3,807.0000 | 0.741 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.70 | Call | Currency Future | 3,972.0000 | 3,943.0000 | (0.730) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.35 | Call | Currency Future | 1,326.0000 | 1,297.0000 | (2.187) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.60 | Call | Currency Future | 2,072.0000 | 2,044.0000 | (1.351) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.85 | Call | Currency Future | 1,823.0000 | 1,794.0000 | (1.591) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.35 | Call | Currency Future | 4,322.0000 | 4,293.0000 | (0.671) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.75 | Put | Currency Future | 6,078.0000 | 6,107.0000 | 0.477 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.85 | Put | Currency Future | 4,178.0000 | 4,207.0000 | 0.694 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.60 | Call | Currency Future | 4,072.0000 | 4,043.0000 | (0.712) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.85 | Put | Currency Future | 2,181.0000 | 2,209.0000 | 1.284 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.85 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.60 | Call | Currency Future | 1,079.0000 | 1,050.0000 | (2.688) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.85 | Call | Currency Future | 837.0000 | 809.0000 | (3.345) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.85 | Put | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.60 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.60 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.60 | Put | Currency Future | 1,932.0000 | 1,960.0000 | 1.449 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.90 | Call | Currency Future | 1,773.0000 | 1,744.0000 | (1.636) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 8.90 | Put | Currency Future | 2,231.0000 | 2,259.0000 | 1.255 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.90 | Put | Currency Future | 4,228.0000 | 4,257.0000 | 0.686 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 14.60 | Put | Currency Future | 7,928.0000 | 7,957.0000 | 0.366 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 10.60 | Put | Currency Future | 3,928.0000 | 3,957.0000 | 0.738 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.90 | Call | Currency Future | 2,772.0000 | 2,743.0000 | (1.046) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 4.65 | Call | Currency Future | 2,023.0000 | 1,994.0000 | (1.434) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.35 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.85 | Call | Currency Future | 2,822.0000 | 2,793.0000 | (1.028) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 0.85 | Call | Currency Future | 5,822.0000 | 5,793.0000 | (0.498) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.85 | Put | Currency Future | 3,179.0000 | 3,208.0000 | 0.912 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.85 | Put | Currency Future | 6,178.0000 | 6,207.0000 | 0.469 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.90 | Call | Currency Future | 3,772.0000 | 3,743.0000 | (0.769) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.35 | Put | Currency Future | 4,678.0000 | 4,707.0000 | 0.620 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.10 | Put | Currency Future | 1,436.0000 | 1,464.0000 | 1.950 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 9.60 | Put | Currency Future | 2,929.0000 | 2,958.0000 | 0.990 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.10 | Put | Currency Future | 4,428.0000 | 4,457.0000 | 0.655 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 8.10 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.60 | Put | Currency Future | 5,928.0000 | 5,957.0000 | 0.489 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 11.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.10 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 0.60 | Call | Currency Future | 6,072.0000 | 6,043.0000 | (0.478) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 5.10 | Call | Currency Future | 1,574.0000 | 1,545.0000 | (1.842) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 0.60 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 2.10 | Call | Currency Future | 4,572.0000 | 4,543.0000 | (0.634) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2009/12/14 | 3.60 | Call | Currency Future | 3,072.0000 | 3,043.0000 | (0.944) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | | | Currency Future | 6.7261 | 6.6959 | (0.449) | 6.7200 | 6.7200 | 4,118 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.80 | Call | Currency Future | 2,927.0000 | 2,897.0000 | (1.025) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.35 | Call | Currency Future | 509.0000 | 487.0000 | (4.322) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.50 | Put | Currency Future | 5,775.0000 | 5,805.0000 | 0.519 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.60 | Put | Currency Future | 225.0000 | 238.0000 | 5.778 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.95 | Put | Currency Future | 434.0000 | 453.0000 | 4.378 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.60 | Call | Currency Future | 4,126.0000 | 4,096.0000 | (0.727) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.80 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.25 | Put | Currency Future | 105.0000 | 111.0000 | 5.714 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.45 | Call | Currency Future | 3,276.0000 | 3,246.0000 | (0.916) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.50 | Call | Currency Future | 410.0000 | 391.0000 | (4.634) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.40 | Call | Currency Future | 475.0000 | 453.0000 | (4.632) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.75 | Call | Currency Future | 278.0000 | 264.0000 | (5.036) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.45 | Put | Currency Future | 166.0000 | 176.0000 | 6.024 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.75 | Put | Currency Future | 8,024.0000 | 8,055.0000 | 0.386 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.15 | Put | Currency Future | 81.0000 | 86.0000 | 6.173 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.50 | Call | Currency Future | 2,229.0000 | 2,199.0000 | (1.346) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.45 | Call | Currency Future | 4,276.0000 | 4,246.0000 | (0.702) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.50 | Put | Currency Future | 184.0000 | 195.0000 | 5.978 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.80 | Call | Currency Future | 955.0000 | 926.0000 | (3.037) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.05 | Put | Currency Future | 62.0000 | 65.0000 | 4.839 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.50 | Put | Currency Future | 7,774.0000 | 7,805.0000 | 0.399 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.85 | Put | Currency Future | 365.0000 | 383.0000 | 4.932 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.60 | Call | Currency Future | 351.0000 | 334.0000 | (4.843) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.90 | Call | Currency Future | 225.0000 | 214.0000 | (4.889) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.60 | Call | Currency Future | 3,126.0000 | 3,096.0000 | (0.960) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 4.80 | Call | Currency Future | 1,930.0000 | 1,900.0000 | (1.554) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.05 | Call | Currency Future | 738.0000 | 711.0000 | (3.659) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.45 | Call | Currency Future | 1,290.0000 | 1,260.0000 | (2.326) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.85 | Call | Currency Future | 242.0000 | 229.0000 | (5.372) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.75 | Put | Currency Future | 302.0000 | 318.0000 | 5.298 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.80 | Put | Currency Future | 29.0000 | 30.0000 | 3.448 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.20 | Call | Currency Future | 619.0000 | 594.0000 | (4.039) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.50 | Put | Currency Future | 3,778.0000 | 3,808.0000 | 0.794 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.45 | Put | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.90 | Put | Currency Future | 399.0000 | 418.0000 | 4.762 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.40 | Put | Currency Future | 149.0000 | 158.0000 | 6.040 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.80 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.35 | Put | Currency Future | 133.0000 | 141.0000 | 6.015 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.50 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.45 | Call | Currency Future | 38.0000 | 35.0000 | (7.895) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.30 | Call | Currency Future | 544.0000 | 521.0000 | (4.228) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.65 | Call | Currency Future | 324.0000 | 308.0000 | (4.938) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.60 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.80 | Put | Currency Future | 2,101.0000 | 2,130.0000 | 1.380 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.20 | Put | Currency Future | 93.0000 | 98.0000 | 5.376 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.55 | Put | Currency Future | 7,824.0000 | 7,855.0000 | 0.396 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.45 | Call | Currency Future | 2,278.0000 | 2,248.0000 | (1.317) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.60 | Put | Currency Future | 225.0000 | 238.0000 | 5.778 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.80 | Put | Currency Future | 333.0000 | 350.0000 | 5.105 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.65 | Call | Currency Future | 2,079.0000 | 2,049.0000 | (1.443) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.15 | Call | Currency Future | 657.0000 | 632.0000 | (3.805) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.50 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.45 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.40 | Call | Currency Future | 2,328.0000 | 2,298.0000 | (1.289) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.00 | Call | Currency Future | 780.0000 | 752.0000 | (3.590) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 7.00 | Call | Currency Future | 196.0000 | 186.0000 | (5.102) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.45 | Call | Currency Future | 442.0000 | 422.0000 | (4.525) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 4.65 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.75 | Put | Currency Future | 6,025.0000 | 6,055.0000 | 0.498 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.80 | Put | Currency Future | 8,074.0000 | 8,105.0000 | 0.384 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.25 | Call | Currency Future | 581.0000 | 557.0000 | (4.131) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.50 | Call | Currency Future | 1,241.0000 | 1,211.0000 | (2.417) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.60 | Call | Currency Future | 351.0000 | 334.0000 | (4.843) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.80 | Call | Currency Future | 259.0000 | 246.0000 | (5.019) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.30 | Put | Currency Future | 118.0000 | 125.0000 | 5.932 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.65 | Put | Currency Future | 248.0000 | 262.0000 | 5.645 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.60 | Put | Currency Future | 5,875.0000 | 5,905.0000 | 0.511 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.75 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.80 | Put | Currency Future | 6,075.0000 | 6,105.0000 | 0.494 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.70 | Put | Currency Future | 272.0000 | 287.0000 | 5.515 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.50 | Call | Currency Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.45 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.40 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.95 | Call | Currency Future | 210.0000 | 199.0000 | (5.238) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 7.10 | Call | Currency Future | 171.0000 | 162.0000 | (5.263) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.60 | Put | Currency Future | 7,874.0000 | 7,905.0000 | 0.394 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.75 | Put | Currency Future | 4,027.0000 | 4,057.0000 | 0.745 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.45 | Put | Currency Future | 7,724.0000 | 7,755.0000 | 0.401 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.40 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 7.00 | Put | Currency Future | 470.0000 | 490.0000 | 4.255 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.60 | Put | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.65 | Call | Currency Future | 3,076.0000 | 3,046.0000 | (0.975) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.80 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.70 | Call | Currency Future | 298.0000 | 283.0000 | (5.034) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.95 | Put | Currency Future | 2,247.0000 | 2,275.0000 | 1.246 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.50 | Put | Currency Future | 1,810.0000 | 1,838.0000 | 1.547 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.40 | Call | Currency Future | 1,338.0000 | 1,308.0000 | (2.242) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 5.60 | Call | Currency Future | 1,144.0000 | 1,114.0000 | (2.622) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.75 | Call | Currency Future | 2,977.0000 | 2,947.0000 | (1.008) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 7.10 | Put | Currency Future | 545.0000 | 566.0000 | 3.853 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.70 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.60 | Call | Currency Future | 2,129.0000 | 2,099.0000 | (1.409) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.65 | Call | Currency Future | 4,076.0000 | 4,046.0000 | (0.736) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.80 | Call | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.70 | Put | Currency Future | 272.0000 | 287.0000 | 5.515 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.70 | Put | Currency Future | 3,977.0000 | 4,007.0000 | 0.754 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.75 | Call | Currency Future | 1,980.0000 | 1,950.0000 | (1.515) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.80 | Call | Currency Future | 3,926.0000 | 3,896.0000 | (0.764) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.70 | Call | Currency Future | 298.0000 | 283.0000 | (5.034) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.60 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.65 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.55 | Put | Currency Future | 204.0000 | 216.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.80 | Put | Currency Future | 4,077.0000 | 4,107.0000 | 0.736 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.60 | Call | Currency Future | 1,144.0000 | 1,114.0000 | (2.622) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.75 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.90 | Call | Currency Future | 866.0000 | 838.0000 | (3.233) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.60 | Put | Currency Future | 3,878.0000 | 3,908.0000 | 0.774 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.75 | Put | Currency Future | 25.0000 | 26.0000 | 4.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.95 | Call | Currency Future | 2,777.0000 | 2,747.0000 | (1.080) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.90 | Put | Currency Future | 2,198.0000 | 2,227.0000 | 1.319 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.70 | Put | Currency Future | 5,975.0000 | 6,005.0000 | 0.502 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.60 | Put | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.90 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.70 | Put | Currency Future | 7,974.0000 | 8,005.0000 | 0.389 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.60 | Put | Currency Future | 1,907.0000 | 1,935.0000 | 1.468 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.65 | Call | Currency Future | 32.0000 | 30.0000 | (6.250) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 8.75 | Put | Currency Future | 2,053.0000 | 2,081.0000 | 1.364 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.90 | Put | Currency Future | 4,177.0000 | 4,207.0000 | 0.718 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.60 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.65 | Call | Currency Future | 1,095.0000 | 1,065.0000 | (2.740) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.75 | Call | Currency Future | 29.0000 | 27.0000 | (6.897) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.95 | Call | Currency Future | 1,782.0000 | 1,752.0000 | (1.684) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.55 | Put | Currency Future | 5,825.0000 | 5,855.0000 | 0.515 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.75 | Call | Currency Future | 1,001.0000 | 971.0000 | (2.997) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.95 | Call | Currency Future | 823.0000 | 795.0000 | (3.402) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.55 | Call | Currency Future | 380.0000 | 362.0000 | (4.737) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.90 | Call | Currency Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.45 | Put | Currency Future | 1,762.0000 | 1,789.0000 | 1.532 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.65 | Put | Currency Future | 1,956.0000 | 1,984.0000 | 1.431 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.95 | Put | Currency Future | 47.0000 | 49.0000 | 4.255 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.80 | Call | Currency Future | 259.0000 | 246.0000 | (5.019) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.45 | Put | Currency Future | 5,725.0000 | 5,755.0000 | 0.524 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.95 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.80 | Put | Currency Future | 333.0000 | 350.0000 | 5.105 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.90 | Put | Currency Future | 40.0000 | 42.0000 | 5.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.50 | Call | Currency Future | 3,226.0000 | 3,196.0000 | (0.930) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.45 | Put | Currency Future | 3,728.0000 | 3,758.0000 | 0.805 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.40 | Call | Currency Future | 40.0000 | 37.0000 | (7.500) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.90 | Call | Currency Future | 3,826.0000 | 3,796.0000 | (0.784) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.55 | Call | Currency Future | 3,176.0000 | 3,146.0000 | (0.945) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.65 | Put | Currency Future | 7,924.0000 | 7,955.0000 | 0.391 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.95 | Call | Currency Future | 3,776.0000 | 3,746.0000 | (0.794) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.40 | Call | Currency Future | 3,326.0000 | 3,296.0000 | (0.902) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.90 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.55 | Call | Currency Future | 4,176.0000 | 4,146.0000 | (0.718) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 10.95 | Put | Currency Future | 4,227.0000 | 4,257.0000 | 0.710 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.40 | Call | Currency Future | 4,326.0000 | 4,296.0000 | (0.693) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.90 | Put | Currency Future | 6,175.0000 | 6,205.0000 | 0.486 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.55 | Call | Currency Future | 2,179.0000 | 2,149.0000 | (1.377) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.90 | Call | Currency Future | 1,831.0000 | 1,801.0000 | (1.638) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 4.55 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.65 | Put | Currency Future | 5,925.0000 | 5,955.0000 | 0.506 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.95 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.90 | Put | Currency Future | 8,174.0000 | 8,204.0000 | 0.367 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.55 | Call | Currency Future | 1,192.0000 | 1,162.0000 | (2.517) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.95 | Put | Currency Future | 8,224.0000 | 8,254.0000 | 0.365 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.55 | Put | Currency Future | 3,828.0000 | 3,858.0000 | 0.784 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.20 | Put | Currency Future | 93.0000 | 98.0000 | 5.376 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.70 | Call | Currency Future | 4,026.0000 | 3,996.0000 | (0.745) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.65 | Put | Currency Future | 3,928.0000 | 3,958.0000 | 0.764 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.95 | Put | Currency Future | 6,225.0000 | 6,255.0000 | 0.482 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 3.90 | Call | Currency Future | 2,827.0000 | 2,797.0000 | (1.061) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.55 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 12.95 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.40 | Put | Currency Future | 1,713.0000 | 1,741.0000 | 1.635 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.55 | Put | Currency Future | 1,859.0000 | 1,887.0000 | 1.506 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.40 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 8.55 | Call | Currency Future | 35.0000 | 33.0000 | (5.714) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 10.40 | Put | Currency Future | 3,679.0000 | 3,708.0000 | 0.788 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 5.55 | Put | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.10 | Call | Currency Future | 697.0000 | 671.0000 | (3.730) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 6.10 | Put | Currency Future | 71.0000 | 75.0000 | 5.634 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/03/15 | 2.50 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD 2010/03/15 | 2.85 | Call | Currency Future | 3,876.0000 | 3,846.0000 | (0.774) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 6.00 | Put | Currency Future | 54.0000 | 57.0000 | 5.556 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 5.50 | Put | Currency Future | 15.0000 | 15.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 2.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 6.30 | Call | Currency Future | 544.0000 | 521.0000 | (4.228) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 2.50 | Call | Currency Future | 4,226.0000 | 4,196.0000 | (0.710) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 6.30 | Put | Currency Future | 118.0000 | 125.0000 | 5.932 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 3.85 | Call | Currency Future | 2,877.0000 | 2,847.0000 | (1.043) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 6.20 | Call | Currency Future | 619.0000 | 594.0000 | (4.039) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 4.85 | Call | Currency Future | 1,881.0000 | 1,851.0000 | (1.595) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 4.70 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 4.85 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 3.70 | Call | Currency Future | 3,027.0000 | 2,996.0000 | (1.024) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 3.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 12.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 2.75 | Call | Currency Future | 3,976.0000 | 3,946.0000 | (0.755) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 12.40 | Put | Currency Future | 5,675.0000 | 5,705.0000 | 0.529 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 14.40 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 14.40 | Put | Currency Future | 7,674.0000 | 7,705.0000 | 0.404 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 5.70 | Put | Currency Future | 21.0000 | 21.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 5.85 | Call | Currency Future | 910.0000 | 882.0000 | (3.077) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 8.70 | Put | Currency Future | 2,005.0000 | 2,033.0000 | 1.397 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 8.70 | Call | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 8.95 | Call | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 5.85 | Put | Currency Future | 34.0000 | 36.0000 | 5.882 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 8.85 | Put | Currency Future | 2,150.0000 | 2,178.0000 | 1.302 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 4.70 | Call | Currency Future | 2,030.0000 | 2,000.0000 | (1.478) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 3.70 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 2.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 5.70 | Call | Currency Future | 1,047.0000 | 1,017.0000 | (2.865) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 10.85 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 10.85 | Put | Currency Future | 4,127.0000 | 4,157.0000 | 0.727 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 12.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 12.85 | Put | Currency Future | 6,125.0000 | 6,155.0000 | 0.490 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 14.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/03/15 | 8.85 | Call | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/03/15 | 14.85 | Put | Currency Future | 8,124.0000 | 8,154.0000 | 0.369 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | | | Currency Future | 6.7703 | 6.7384 | (0.471) | 0.0000 | 0.0000 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.65 | Call | Currency Future | 4,120.0000 | 4,088.0000 | (0.777) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.80 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.90 | Call | Currency Future | 322.0000 | 309.0000 | (4.037) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.65 | Call | Currency Future | 1,151.0000 | 1,121.0000 | (2.606) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.55 | Put | Currency Future | 3,789.0000 | 3,820.0000 | 0.818 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.70 | Call | Currency Future | 400.0000 | 384.0000 | (4.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.80 | Put | Currency Future | 4,037.0000 | 4,068.0000 | 0.768 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.60 | Put | Currency Future | 7,831.0000 | 7,863.0000 | 0.409 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.55 | Put | Currency Future | 5,783.0000 | 5,814.0000 | 0.536 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.50 | Put | Currency Future | 5,733.0000 | 5,765.0000 | 0.558 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.80 | Put | Currency Future | 6,032.0000 | 6,064.0000 | 0.531 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.90 | Put | Currency Future | 451.0000 | 470.0000 | 4.213 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.55 | Put | Currency Future | 7,781.0000 | 7,813.0000 | 0.411 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.50 | Put | Currency Future | 7,731.0000 | 7,763.0000 | 0.414 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.80 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.50 | Call | Currency Future | 4,270.0000 | 4,238.0000 | (0.749) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.80 | Put | Currency Future | 8,031.0000 | 8,063.0000 | 0.398 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.65 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.55 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.50 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.80 | Call | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.55 | Call | Currency Future | 476.0000 | 458.0000 | (3.782) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.50 | Put | Currency Future | 234.0000 | 247.0000 | 5.556 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.65 | Call | Currency Future | 2,128.0000 | 2,096.0000 | (1.504) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.55 | Put | Currency Future | 1,858.0000 | 1,887.0000 | 1.561 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.50 | Call | Currency Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.80 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.80 | Put | Currency Future | 387.0000 | 405.0000 | 4.651 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/06/14 | 6.65 | Put | Currency Future | 304.0000 | 319.0000 | 4.934 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.65 | Call | Currency Future | 3,121.0000 | 3,089.0000 | (1.025) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.55 | Call | Currency Future | 79.0000 | 76.0000 | (3.797) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.80 | Put | Currency Future | 2,096.0000 | 2,125.0000 | 1.384 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.50 | Call | Currency Future | 504.0000 | 485.0000 | (3.770) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.65 | Put | Currency Future | 31.0000 | 33.0000 | 6.452 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.50 | Call | Currency Future | 3,270.0000 | 3,239.0000 | (0.948) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.80 | Call | Currency Future | 3,970.0000 | 3,938.0000 | (0.806) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.60 | Put | Currency Future | 3,838.0000 | 3,870.0000 | 0.834 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.55 | Call | Currency Future | 4,220.0000 | 4,188.0000 | (0.758) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.80 | Put | Currency Future | 42.0000 | 45.0000 | 7.143 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.75 | Call | Currency Future | 0.0000 | 362.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.65 | Put | Currency Future | 1,954.0000 | 1,983.0000 | 1.484 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.55 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.50 | Call | Currency Future | 2,276.0000 | 2,244.0000 | (1.406) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.80 | Call | Currency Future | 66.0000 | 63.0000 | (4.545) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.75 | Put | Currency Future | 0.0000 | 373.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.65 | Put | Currency Future | 7,881.0000 | 7,913.0000 | 0.406 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.55 | Call | Currency Future | 1,247.0000 | 1,217.0000 | (2.406) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.50 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.80 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.55 | Put | Currency Future | 256.0000 | 270.0000 | 5.469 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.55 | Put | Currency Future | 27.0000 | 28.0000 | 3.704 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.50 | Call | Currency Future | 1,295.0000 | 1,265.0000 | (2.317) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.80 | Call | Currency Future | 2,972.0000 | 2,940.0000 | (1.077) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.80 | Call | Currency Future | 357.0000 | 343.0000 | (3.922) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.65 | Put | Currency Future | 5,883.0000 | 5,914.0000 | 0.527 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.55 | Call | Currency Future | 2,227.0000 | 2,195.0000 | (1.437) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.65 | Call | Currency Future | 424.0000 | 408.0000 | (3.774) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.55 | Call | Currency Future | 3,221.0000 | 3,189.0000 | (0.993) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.65 | Put | Currency Future | 3,888.0000 | 3,919.0000 | 0.797 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD | 2010/06/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.60 | Call | Currency Future | 450.0000 | 432.0000 | (4.000) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.65 | Call | Currency Future | 74.0000 | 71.0000 | (4.054) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.50 | Put | Currency Future | 1,811.0000 | 1,840.0000 | 1.601 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.65 | Call | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.50 | Call | Currency Future | 81.0000 | 78.0000 | (3.704) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.60 | Put | Currency Future | 5,833.0000 | 5,864.0000 | 0.531 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.60 | Put | Currency Future | 279.0000 | 294.0000 | 5.376 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.50 | Put | Currency Future | 25.0000 | 26.0000 | 4.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.60 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.50 | Put | Currency Future | 3,739.0000 | 3,771.0000 | 0.856 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 6.70 | Put | Currency Future | 330.0000 | 346.0000 | 4.848 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.60 | Call | Currency Future | 3,171.0000 | 3,139.0000 | (1.009) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 2.60 | Call | Currency Future | 4,170.0000 | 4,138.0000 | (0.767) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.60 | Call | Currency Future | 2,177.0000 | 2,146.0000 | (1.424) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.60 | Put | Currency Future | 1,906.0000 | 1,935.0000 | 1.522 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 8.60 | Call | Currency Future | 76.0000 | 73.0000 | (3.947) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.60 | Put | Currency Future | 29.0000 | 31.0000 | 6.897 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.60 | Call | Currency Future | 1,199.0000 | 1,169.0000 | (2.502) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.60 | Call | Currency Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.80 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.80 | Call | Currency Future | 1,012.0000 | 983.0000 | (2.866) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.80 | Call | Currency Future | 1,980.0000 | 1,948.0000 | (1.616) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.75 | Put | Currency Future | 0.0000 | 8,013.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.90 | Put | Currency Future | 8,131.0000 | 8,163.0000 | 0.394 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 14.75 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.90 | Put | Currency Future | 6,132.0000 | 6,164.0000 | 0.522 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 10.90 | Put | Currency Future | 4,136.0000 | 4,168.0000 | 0.774 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 12.90 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.75 | Put | Currency Future | 0.0000 | 38.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 5.75 | Call | Currency Future | 0.0000 | 1,026.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD | 2010/06/14 | 4.75 | Put | Currency Future | 0.0000 | 9.0000 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/10/2009 | ZAAD 2010/06/14 | 2.75 | Call | Currency Future | 0.0000 | 3,988.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 2.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 3.75 | Call | Currency Future | 0.0000 | 2,990.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 3.75 | Put | Currency Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 4.75 | Call | Currency Future | 0.0000 | 1,998.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 10.90 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 8.90 | Put | Currency Future | 2,189.0000 | 2,218.0000 | 1.325 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 14.90 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 5.90 | Put | Currency Future | 57.0000 | 61.0000 | 7.018 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 8.75 | Put | Currency Future | 0.0000 | 2,079.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 10.75 | Call | Currency Future | 0.0000 | 7.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 8.75 | Call | Currency Future | 0.0000 | 67.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 8.90 | Call | Currency Future | 59.0000 | 57.0000 | (3.390) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 2.90 | Call | Currency Future | 3,870.0000 | 3,838.0000 | (0.827) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 2.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 10.75 | Put | Currency Future | 0.0000 | 4,019.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 3.90 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 5.90 | Call | Currency Future | 927.0000 | 899.0000 | (3.020) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 12.75 | Call | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 4.90 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 12.75 | Put | Currency Future | 0.0000 | 6,014.0000 | 100.000 | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 4.90 | Call | Currency Future | 1,881.0000 | 1,850.0000 | (1.648) | 0 | 0 | 0 |
| 06/10/2009 | ZAAD 2010/06/14 | 3.90 | Call | Currency Future | 2,872.0000 | 2,840.0000 | (1.114) | 0 | 0 | 0 |

Grand Total: **1,017,655**