



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/01/2009

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
06/01/2009	\$ / R 2009/03/16			Currency Future	9.5921	9.5110	(0.845)	10.0200	9.4600	157,677
06/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,202.0000	1,126.0000	(6.323)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	429.0000	467.0000	8.858	0	0	0
06/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,883.0000	1,954.0000	3.771	0	0	0
06/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
06/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,289.0000	1,213.0000	(5.896)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	301.0000	272.0000	(9.635)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	451.0000	410.0000	(9.091)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	241.0000	217.0000	(9.959)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,488.0000	1,554.0000	4.435	0	0	0
06/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,564.0000	1,485.0000	(5.051)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	382.0000	346.0000	(9.424)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	471.0000	428.0000	(9.130)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	1,049.0000	1,106.0000	5.434	0	0	0
06/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	242.0000	269.0000	11.157	0	0	0
06/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,116.0000	1,042.0000	(6.631)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	147.0000	160.0000	8.844	0	0	0
06/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	556.0000	600.0000	7.914	0	0	0
06/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	839.0000	771.0000	(8.105)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	289.0000	320.0000	10.727	0	0	0
06/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	459.0000	499.0000	8.715	0	0	0
06/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
06/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	581.0000	531.0000	(8.606)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	1,008.0000	1,064.0000	5.556	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	915.0000	844.0000	(7.760)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	147.0000	160.0000	8.844	0	0	0
06/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	398.0000	361.0000	(9.296)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	66.0000	73.0000	10.606	0	0	0
06/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,425.0000	1,347.0000	(5.474)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	523.0000	565.0000	8.031	0	0	0
06/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	339.0000	306.0000	(9.735)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	734.0000	783.0000	6.676	0	0	0
06/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,616.0000	1,685.0000	4.270	0	0	0
06/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	953.0000	882.0000	(7.450)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
06/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	590.0000	635.0000	7.627	0	0	0
06/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	967.0000	1,023.0000	5.791	0	0	0
06/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
06/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,928.0000	2,000.0000	3.734	0	0	0
06/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	289.0000	320.0000	10.727	0	0	0
06/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,334.0000	1,257.0000	(5.772)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
06/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	839.0000	771.0000	(8.105)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	290.0000	262.0000	(9.655)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	400.0000	436.0000	9.000	0	0	0
06/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	993.0000	921.0000	(7.251)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	848.0000	901.0000	6.250	0	0	0
06/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,404.0000	1,469.0000	4.630	0	0	0
06/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,530.0000	1,597.0000	4.379	0	0	0
06/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	492.0000	447.0000	(9.146)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,159.0000	1,084.0000	(6.471)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
06/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	415.0000	376.0000	(9.398)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	433.0000	392.0000	(9.469)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	415.0000	376.0000	(9.398)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,471.0000	1,392.0000	(5.370)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	353.0000	319.0000	(9.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	326.0000	294.0000	(9.816)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	1,202.0000	1,263.0000	5.075	0	0	0
06/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,564.0000	1,485.0000	(5.051)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,033.0000	961.0000	(6.970)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	382.0000	346.0000	(9.424)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	183.0000	164.0000	(10.383)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
06/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	370.0000	405.0000	9.459	0	0	0
06/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	491.0000	531.0000	8.147	0	0	0
06/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	1,086.0000	1,145.0000	5.433	0	0	0
06/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	1,241.0000	1,303.0000	4.996	0	0	0
06/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	122.0000	108.0000	(11.475)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	581.0000	531.0000	(8.606)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	877.0000	807.0000	(7.982)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	767.0000	702.0000	(8.475)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	353.0000	319.0000	(9.632)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	1,163.0000	1,223.0000	5.159	0	0	0
06/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	313.0000	283.0000	(9.585)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	228.0000	206.0000	(9.649)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	134.0000	146.0000	8.955	0	0	0
06/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	175.0000	191.0000	9.143	0	0	0
06/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	660.0000	708.0000	7.273	0	0	0
06/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	512.0000	466.0000	(8.984)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	259.0000	234.0000	(9.653)	0	0	2,500
06/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	194.0000	174.0000	(10.309)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	523.0000	565.0000	8.031	0	0	0
06/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,033.0000	961.0000	(6.970)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,334.0000	1,257.0000	(5.772)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	557.0000	508.0000	(8.797)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	967.0000	1,023.0000	5.791	0	0	0
06/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	1,202.0000	1,263.0000	5.075	0	0	0
06/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	111.0000	121.0000	9.009	0	0	0
06/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
06/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	315.0000	347.0000	10.159	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	451.0000	410.0000	(9.091)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	279.0000	252.0000	(9.677)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	2,066.0000	2,139.0000	3.533	0	0	0
06/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	634.0000	580.0000	(8.517)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,289.0000	1,213.0000	(5.896)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	183.0000	164.0000	(10.383)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	459.0000	499.0000	8.715	0	0	0
06/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	194.0000	174.0000	(10.309)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	887.0000	941.0000	6.088	0	0	0
06/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	259.0000	234.0000	(9.653)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
06/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,425.0000	1,347.0000	(5.474)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	205.0000	184.0000	(10.244)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	290.0000	262.0000	(9.655)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
06/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,517.0000	1,438.0000	(5.208)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
06/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	590.0000	635.0000	7.627	0	0	0
06/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,704.0000	1,773.0000	4.049	0	0	0
06/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	848.0000	901.0000	6.250	0	0	0
06/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
06/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
06/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	660.0000	708.0000	7.273	0	0	0
06/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	1,322.0000	1,385.0000	4.766	0	0	0
06/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	887.0000	941.0000	6.088	0	0	0
06/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,471.0000	1,392.0000	(5.370)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
06/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	279.0000	252.0000	(9.677)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,379.0000	1,301.0000	(5.656)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	993.0000	921.0000	(7.251)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,573.0000	1,641.0000	4.323	0	0	0
06/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
06/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
06/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
06/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
06/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	161.0000	175.0000	8.696	0	0	0
06/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,517.0000	1,438.0000	(5.208)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	342.0000	376.0000	9.942	0	0	0
06/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,660.0000	1,729.0000	4.157	0	0	0
06/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	1,706.0000	1,627.0000	(4.631)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
06/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
06/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	809.0000	861.0000	6.428	0	0	0
06/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	1,281.0000	1,344.0000	4.918	0	0	0
06/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
06/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,116.0000	1,042.0000	(6.631)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	803.0000	736.0000	(8.344)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	207.0000	225.0000	8.696	0	0	0
06/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	1,241.0000	1,303.0000	4.996	0	0	0
06/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	771.0000	822.0000	6.615	0	0	0
06/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,074.0000	1,001.0000	(6.797)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	1,611.0000	1,532.0000	(4.904)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	634.0000	580.0000	(8.517)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
06/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
06/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
06/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	699.0000	636.0000	(9.013)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,446.0000	1,511.0000	4.495	0	0	0
06/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	771.0000	822.0000	6.615	0	0	0
06/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	250.0000	225.0000	(10.000)	0	0	5,000
06/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	130.0000	115.0000	(11.538)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	2,347.0000	2,422.0000	3.196	0	0	0
06/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	915.0000	844.0000	(7.760)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	134.0000	146.0000	8.955	0	0	0
06/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	534.0000	487.0000	(8.801)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	697.0000	745.0000	6.887	0	0	0
06/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	1,049.0000	1,106.0000	5.434	0	0	0
06/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	1,124.0000	1,183.0000	5.249	0	0	0
06/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	342.0000	376.0000	9.942	0	0	0
06/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
06/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	877.0000	807.0000	(7.982)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	1,163.0000	1,223.0000	5.159	0	0	0
06/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	534.0000	487.0000	(8.801)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,202.0000	1,126.0000	(6.323)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,616.0000	1,685.0000	4.270	0	0	0
06/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	699.0000	636.0000	(9.013)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,245.0000	1,169.0000	(6.104)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	207.0000	225.0000	8.696	0	0	0
06/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	241.0000	217.0000	(9.959)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	2,252.0000	2,327.0000	3.330	0	0	0
06/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	2,252.0000	2,327.0000	3.330	0	0	0
06/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	96.0000	84.0000	(12.500)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	367.0000	332.0000	(9.537)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	205.0000	184.0000	(10.244)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,074.0000	1,001.0000	(6.797)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	809.0000	861.0000	6.428	0	0	0
06/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,793.0000	1,863.0000	3.904	0	0	0
06/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	301.0000	272.0000	(9.635)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	1,362.0000	1,427.0000	4.772	0	0	0
06/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	927.0000	982.0000	5.933	0	0	0
06/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,974.0000	2,046.0000	3.647	0	0	0
06/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
06/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
06/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	242.0000	269.0000	11.157	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	313.0000	283.0000	(9.585)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	1,362.0000	1,427.0000	4.772	0	0	0
06/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	216.0000	194.0000	(10.185)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	2,159.0000	2,233.0000	3.428	0	0	0
06/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	269.0000	243.0000	(9.665)	0	0	0
06/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	2,442.0000	2,518.0000	3.112	0	0	0
06/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,793.0000	1,863.0000	3.904	0	0	0
06/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	625.0000	671.0000	7.360	0	0	0
06/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	607.0000	555.0000	(8.567)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	265.0000	294.0000	10.943	0	0	0
06/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	2,299.0000	2,375.0000	3.306	0	0	0
06/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	2,020.0000	2,093.0000	3.614	0	0	0
06/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	512.0000	466.0000	(8.984)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	2,112.0000	2,186.0000	3.504	0	0	0
06/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,837.0000	1,909.0000	3.919	0	0	0
06/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	370.0000	405.0000	9.459	0	0	0
06/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,660.0000	1,729.0000	4.157	0	0	0
06/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,748.0000	1,818.0000	4.005	0	0	0
06/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,573.0000	1,641.0000	4.323	0	0	0
06/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	339.0000	306.0000	(9.735)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	697.0000	745.0000	6.887	0	0	0
06/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	429.0000	467.0000	8.858	0	0	0
06/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,404.0000	1,469.0000	4.630	0	0	0
06/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	471.0000	428.0000	(9.130)	0	0	0
06/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	2,205.0000	2,280.0000	3.401	0	0	0
06/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	1,008.0000	1,064.0000	5.556	0	0	0
06/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	250.0000	225.0000	(10.000)	0	0	0
06/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,446.0000	1,511.0000	4.495	0	0	0
06/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	666.0000	607.0000	(8.859)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	224.0000	246.0000	9.821	0	0	0
06/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	557.0000	508.0000	(8.797)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	315.0000	347.0000	10.159	0	0	0
06/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	367.0000	332.0000	(9.537)	0	0	0
06/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	625.0000	671.0000	7.360	0	0	0
06/01/2009	\$ / R 2009/06/12			Currency Future	9.7770	9.6921	(0.868)	9.7200	9.6200	4,578
06/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	665.0000	624.0000	(6.165)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	500.0000	459.0000	(8.200)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,106.0000	1,151.0000	4.069	0	0	0
06/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,422.0000	1,475.0000	3.727	0	0	0
06/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	722.0000	677.0000	(6.233)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,227.0000	1,154.0000	(5.949)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	196.0000	205.0000	4.592	0	0	0
06/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,298.0000	1,224.0000	(5.701)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	568.0000	529.0000	(6.866)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	483.0000	443.0000	(8.282)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	771.0000	816.0000	5.837	0	0	0
06/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,090.0000	1,020.0000	(6.422)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,373.0000	1,297.0000	(5.535)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	645.0000	685.0000	6.202	0	0	0
06/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	941.0000	987.0000	4.888	0	0	0
06/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	349.0000	318.0000	(8.883)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	804.0000	850.0000	5.721	0	0	0
06/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	280.0000	294.0000	5.000	0	0	0
06/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	161.0000	169.0000	4.969	0	0	0
06/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	2,061.0000	2,126.0000	3.154	0	0	0
06/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	631.0000	592.0000	(6.181)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,335.0000	1,260.0000	(5.618)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,157.0000	1,086.0000	(6.137)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,652.0000	1,710.0000	3.511	0	0	0
06/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	172.0000	180.0000	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
06/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	722.0000	677.0000	(6.233)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	434.0000	397.0000	(8.525)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	279.0000	252.0000	(9.677)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	161.0000	169.0000	4.969	0	0	0
06/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,449.0000	1,372.0000	(5.314)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,277.0000	1,327.0000	3.915	0	0	0
06/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	239.0000	214.0000	(10.460)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	469.0000	502.0000	7.036	0	0	0
06/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,488.0000	1,411.0000	(5.175)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	313.0000	328.0000	4.792	0	0	0
06/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,574.0000	1,630.0000	3.558	0	0	0
06/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,812.0000	1,872.0000	3.311	0	0	0
06/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	645.0000	685.0000	6.202	0	0	0
06/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,527.0000	1,450.0000	(5.043)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,207.0000	1,255.0000	3.977	0	0	0
06/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	301.0000	272.0000	(9.635)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	150.0000	158.0000	5.333	0	0	0
06/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	404.0000	369.0000	(8.663)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,008.0000	1,051.0000	4.266	0	0	0
06/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
06/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	994.0000	926.0000	(6.841)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	648.0000	608.0000	(6.173)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	706.0000	749.0000	6.091	0	0	0
06/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	419.0000	383.0000	(8.592)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	846.0000	794.0000	(6.147)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,335.0000	1,260.0000	(5.618)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,025.0000	957.0000	(6.634)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	963.0000	896.0000	(6.957)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	771.0000	816.0000	5.837	0	0	0
06/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	598.0000	562.0000	(6.020)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,242.0000	1,291.0000	3.945	0	0	0
06/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,649.0000	1,570.0000	(4.791)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,173.0000	1,220.0000	4.007	0	0	0
06/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	2,104.0000	2,169.0000	3.089	0	0	0
06/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
06/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	330.0000	346.0000	4.848	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	386.0000	404.0000	4.663	0	0	0
06/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	675.0000	717.0000	6.222	0	0	0
06/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	871.0000	920.0000	5.626	0	0	0
06/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,057.0000	988.0000	(6.528)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	469.0000	502.0000	7.036	0	0	0
06/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	268.0000	242.0000	(9.701)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,192.0000	1,119.0000	(6.124)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	184.0000	192.0000	4.348	0	0	0
06/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	846.0000	794.0000	(6.147)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,691.0000	1,750.0000	3.489	0	0	0
06/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	525.0000	562.0000	7.048	0	0	0
06/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,411.0000	1,334.0000	(5.457)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	782.0000	734.0000	(6.138)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	450.0000	412.0000	(8.444)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	802.0000	754.0000	(5.985)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	140.0000	147.0000	5.000	0	0	0
06/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	426.0000	446.0000	4.695	0	0	0
06/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	348.0000	365.0000	4.885	0	0	0
06/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,497.0000	1,552.0000	3.674	0	0	0
06/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	160.0000	142.0000	(11.250)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	648.0000	608.0000	(6.173)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	122.0000	127.0000	4.098	0	0	0
06/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,233.0000	2,300.0000	3.000	0	0	0
06/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,567.0000	1,489.0000	(4.978)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	903.0000	838.0000	(7.198)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	702.0000	659.0000	(6.125)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	131.0000	137.0000	4.580	0	0	0
06/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	280.0000	294.0000	5.000	0	0	0
06/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	906.0000	955.0000	5.408	0	0	0
06/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	362.0000	330.0000	(8.840)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	367.0000	384.0000	4.632	0	0	0
06/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,157.0000	1,086.0000	(6.137)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	583.0000	547.0000	(6.175)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	296.0000	310.0000	4.730	0	0	0
06/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	150.0000	158.0000	5.333	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
06/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	837.0000	884.0000	5.615	0	0	0
06/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	683.0000	641.0000	(6.149)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	324.0000	294.0000	(9.259)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	188.0000	168.0000	(10.638)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	763.0000	716.0000	(6.160)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	535.0000	493.0000	(7.850)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	483.0000	443.0000	(8.282)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,123.0000	1,053.0000	(6.233)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	265.0000	277.0000	4.528	0	0	0
06/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	906.0000	955.0000	5.408	0	0	0
06/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	258.0000	232.0000	(10.078)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	296.0000	310.0000	4.730	0	0	0
06/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,690.0000	1,611.0000	(4.675)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	763.0000	716.0000	(6.160)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	583.0000	547.0000	(6.175)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,652.0000	1,710.0000	3.511	0	0	0
06/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,313.0000	1,364.0000	3.884	0	0	0
06/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,207.0000	1,255.0000	3.977	0	0	0
06/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,123.0000	1,053.0000	(6.233)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,527.0000	1,450.0000	(5.043)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	614.0000	577.0000	(6.026)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,731.0000	1,790.0000	3.408	0	0	0
06/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,385.0000	1,438.0000	3.827	0	0	0
06/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	349.0000	318.0000	(8.883)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,106.0000	1,151.0000	4.069	0	0	0
06/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
06/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	586.0000	624.0000	6.485	0	0	0
06/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	279.0000	252.0000	(9.677)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,422.0000	1,475.0000	3.727	0	0	0
06/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	586.0000	624.0000	6.485	0	0	0
06/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	376.0000	343.0000	(8.777)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	362.0000	330.0000	(8.840)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,488.0000	1,411.0000	(5.175)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	555.0000	592.0000	6.667	0	0	0
06/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	337.0000	306.0000	(9.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	554.0000	511.0000	(7.762)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,385.0000	1,438.0000	3.827	0	0	0
06/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	230.0000	206.0000	(10.435)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
06/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,349.0000	1,400.0000	3.781	0	0	0
06/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,073.0000	1,117.0000	4.101	0	0	0
06/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	434.0000	397.0000	(8.525)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,935.0000	1,998.0000	3.256	0	0	0
06/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,373.0000	1,297.0000	(5.535)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,732.0000	1,652.0000	(4.619)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	742.0000	696.0000	(6.199)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	312.0000	283.0000	(9.295)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	977.0000	1,019.0000	4.299	0	0	0
06/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,771.0000	1,831.0000	3.388	0	0	0
06/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	184.0000	192.0000	4.348	0	0	0
06/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	568.0000	529.0000	(6.866)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	390.0000	356.0000	(8.718)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	683.0000	641.0000	(6.149)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,298.0000	1,224.0000	(5.701)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,608.0000	1,529.0000	(4.913)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,411.0000	1,334.0000	(5.457)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	426.0000	446.0000	4.695	0	0	0
06/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	615.0000	654.0000	6.341	0	0	0
06/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	196.0000	205.0000	4.592	0	0	0
06/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	1,817.0000	1,736.0000	(4.458)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,040.0000	1,084.0000	4.231	0	0	0
06/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
06/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	903.0000	838.0000	(7.198)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	941.0000	987.0000	4.888	0	0	0
06/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	517.0000	476.0000	(7.930)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	196.0000	175.0000	(10.714)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	290.0000	262.0000	(9.655)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,460.0000	1,514.0000	3.699	0	0	0
06/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	2,019.0000	2,083.0000	3.170	0	0	0
06/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	706.0000	749.0000	6.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	166.0000	148.0000	(10.843)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,613.0000	1,670.0000	3.534	0	0	0
06/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	517.0000	476.0000	(7.930)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	250.0000	262.0000	4.800	0	0	0
06/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,853.0000	1,914.0000	3.292	0	0	0
06/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	963.0000	896.0000	(6.957)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	250.0000	262.0000	4.800	0	0	0
06/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,460.0000	1,514.0000	3.699	0	0	0
06/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	598.0000	562.0000	(6.020)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	419.0000	383.0000	(8.592)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	221.0000	232.0000	4.977	0	0	0
06/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,227.0000	1,154.0000	(5.949)	0	0	0
06/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,262.0000	1,189.0000	(5.784)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	153.0000	136.0000	(11.111)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,073.0000	1,117.0000	4.101	0	0	0
06/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	221.0000	232.0000	4.977	0	0	0
06/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	235.0000	247.0000	5.106	0	0	0
06/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	2,276.0000	2,344.0000	2.988	0	0	0
06/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	500.0000	459.0000	(8.200)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	386.0000	404.0000	4.663	0	0	0
06/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	290.0000	262.0000	(9.655)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	871.0000	920.0000	5.626	0	0	0
06/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,242.0000	1,291.0000	3.945	0	0	0
06/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	466.0000	428.0000	(8.155)	0	0	0
06/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	130.0000	114.0000	(12.308)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	977.0000	1,019.0000	4.299	0	0	0
06/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,535.0000	1,591.0000	3.648	0	0	0
06/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,139.0000	1,185.0000	4.039	0	0	0
06/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,364.0000	2,433.0000	2.919	0	0	0
06/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	230.0000	206.0000	(10.435)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,025.0000	957.0000	(6.634)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,613.0000	1,670.0000	3.534	0	0	0
06/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	141.0000	125.0000	(11.348)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	348.0000	365.0000	4.885	0	0	0
06/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,040.0000	1,084.0000	4.231	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
06/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	337.0000	306.0000	(9.199)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,853.0000	1,914.0000	3.292	0	0	0
06/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	738.0000	782.0000	5.962	0	0	0
06/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	631.0000	592.0000	(6.181)	0	0	0
06/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,453.0000	2,522.0000	2.813	0	0	0
06/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	804.0000	850.0000	5.721	0	0	0
06/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	204.0000	182.0000	(10.784)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	2,189.0000	2,256.0000	3.061	0	0	0
06/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	0
06/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	0
06/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,408.0000	2,477.0000	2.865	0	0	0
06/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	124.0000	110.0000	(11.290)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,320.0000	2,388.0000	2.931	0	0	0
06/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	2,146.0000	2,212.0000	3.075	0	0	0
06/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	173.0000	154.0000	(10.983)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	221.0000	198.0000	(10.407)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	615.0000	654.0000	6.341	0	0	0
06/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,497.0000	2,567.0000	2.803	0	0	0
06/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	738.0000	782.0000	5.962	0	0	0
06/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,894.0000	1,956.0000	3.273	0	0	0
06/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	665.0000	624.0000	(6.165)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,977.0000	2,040.0000	3.187	0	0	0
06/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	204.0000	182.0000	(10.784)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,977.0000	2,040.0000	3.187	0	0	0
06/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
06/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,408.0000	2,477.0000	2.865	0	0	0
06/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,587.0000	2,658.0000	2.744	0	0	0
06/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,771.0000	1,831.0000	3.388	0	0	0
06/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	554.0000	511.0000	(7.762)	0	0	0
06/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	742.0000	696.0000	(6.199)	0	0	0
06/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,277.0000	1,327.0000	3.915	0	0	0
06/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,812.0000	1,872.0000	3.311	0	0	0
06/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	239.0000	214.0000	(10.460)	0	0	0
06/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,574.0000	1,630.0000	3.558	0	0	0
06/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	301.0000	272.0000	(9.635)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	404.0000	369.0000	(8.663)	0	0	0
06/01/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	497.0000	531.0000	6.841	0	0	0
06/01/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	782.0000	734.0000	(6.138)	0	0	0
06/01/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	555.0000	592.0000	6.667	0	0	0
06/01/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	824.0000	774.0000	(6.068)	0	0	0
06/01/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	447.0000	474.0000	6.040	0	0	0
06/01/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	874.0000	816.0000	(6.636)	0	0	0
06/01/2009	\$ / R	2009/09/14			Currency Future	9.9439	9.8572	(0.872)	0.0000	0.0000	65
06/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	890.0000	926.0000	4.045	0	0	0
06/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	455.0000	417.0000	(8.352)	0	0	0
06/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,811.0000	1,860.0000	2.706	0	0	0
06/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	859.0000	894.0000	4.075	0	0	0
06/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	902.0000	851.0000	(5.654)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	884.0000	833.0000	(5.769)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	866.0000	816.0000	(5.774)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	798.0000	753.0000	(5.639)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,054.0000	1,096.0000	3.985	0	0	0
06/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	737.0000	686.0000	(6.920)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	922.0000	959.0000	4.013	0	0	0
06/01/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,193.0000	1,229.0000	3.018	0	0	0
06/01/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	987.0000	1,026.0000	3.951	0	0	0
06/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	766.0000	724.0000	(5.483)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	831.0000	784.0000	(5.656)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	798.0000	830.0000	4.010	0	0	0
06/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,123.0000	1,166.0000	3.829	0	0	0
06/01/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	941.0000	888.0000	(5.632)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	766.0000	724.0000	(5.483)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	902.0000	851.0000	(5.654)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,123.0000	1,166.0000	3.829	0	0	0
06/01/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,193.0000	1,229.0000	3.018	0	0	0
06/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,320.0000	1,359.0000	2.955	0	0	0
06/01/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	1,021.0000	964.0000	(5.583)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	737.0000	686.0000	(6.920)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	677.0000	707.0000	4.431	0	0	0
06/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	664.0000	617.0000	(7.078)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	700.0000	651.0000	(7.000)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,256.0000	1,293.0000	2.946	0	0	0
06/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	798.0000	830.0000	4.010	0	0	0
06/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	859.0000	894.0000	4.075	0	0	0
06/01/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	941.0000	888.0000	(5.632)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	983.0000	926.0000	(5.799)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	739.0000	769.0000	4.060	0	0	0
06/01/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	1,074.0000	1,001.0000	(6.797)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	630.0000	644.0000	2.222	0	0	0
06/01/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	983.0000	926.0000	(5.799)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,054.0000	1,096.0000	3.985	0	0	0
06/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	798.0000	753.0000	(5.639)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	739.0000	769.0000	4.060	0	0	0
06/01/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	1,047.0000	982.0000	(6.208)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	653.0000	675.0000	3.369	0	0	0
06/01/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	707.0000	738.0000	4.385	0	0	0
06/01/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	962.0000	907.0000	(5.717)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	1,001.0000	945.0000	(5.594)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	922.0000	869.0000	(5.748)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	954.0000	993.0000	4.088	0	0	0
06/01/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	814.0000	768.0000	(5.651)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,020.0000	1,061.0000	4.020	0	0	0
06/01/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	782.0000	738.0000	(5.627)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,088.0000	1,131.0000	3.952	0	0	0
06/01/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	848.0000	800.0000	(5.660)	0	0	0
06/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,158.0000	1,198.0000	3.454	0	0	0
06/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	751.0000	705.0000	(6.125)	0	0	0
06/01/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	768.0000	800.0000	4.167	0	0	0
06/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	828.0000	862.0000	4.106	0	0	0
06/01/2009	\$ / R	2009/12/14			Currency Future	10.0777	9.9902	(0.868)	0.0000	0.0000	0
06/01/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	789.0000	740.0000	(6.210)	0	0	0
06/01/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,711.0000	1,749.0000	2.221	0	0	0
06/01/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,183.0000	2,231.0000	2.199	0	0	0
06/01/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,045.0000	1,066.0000	2.010	0	0	0
06/01/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	939.0000	880.0000	(6.283)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,073.0000	1,006.0000	(6.244)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	661.0000	621.0000	(6.051)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	544.0000	511.0000	(6.066)	0	0	10,100
06/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,766.0000	2,821.0000	1.988	0	0	0
06/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,312.0000	1,340.0000	2.134	0	0	0
06/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	839.0000	786.0000	(6.317)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,209.0000	1,234.0000	2.068	0	0	0
06/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,562.0000	1,596.0000	2.177	0	0	0
06/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	680.0000	639.0000	(6.029)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,078.0000	1,099.0000	1.948	0	0	0
06/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,103.0000	2,149.0000	2.187	0	0	0
06/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,056.0000	989.0000	(6.345)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	987.0000	925.0000	(6.282)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,375.0000	3,437.0000	1.837	0	0	0
06/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,127.0000	1,057.0000	(6.211)	0	0	10,184
06/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	949.0000	967.0000	1.897	0	0	0
06/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,636.0000	1,672.0000	2.200	0	0	0
06/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,788.0000	1,827.0000	2.181	0	0	0
06/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	453.0000	427.0000	(5.740)	0	0	9,530
06/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	765.0000	718.0000	(6.144)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,766.0000	2,821.0000	1.988	0	0	0
06/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	544.0000	511.0000	(6.066)	0	0	84
06/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,381.0000	1,411.0000	2.172	0	0	0
06/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,417.0000	1,448.0000	2.188	0	0	0
06/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	894.0000	838.0000	(6.264)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,346.0000	1,375.0000	2.155	0	0	0
06/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	909.0000	852.0000	(6.271)	0	0	9,530
06/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	924.0000	865.0000	(6.385)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	721.0000	677.0000	(6.103)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,265.0000	2,314.0000	2.163	0	0	0
06/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	754.0000	707.0000	(6.233)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	259.0000	249.0000	(3.861)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	464.0000	438.0000	(5.603)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,937.0000	1,840.0000	(5.008)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,943.0000	1,986.0000	2.213	0	0	0
06/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,108.0000	1,040.0000	(6.137)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,626.0000	3,690.0000	1.765	0	0	0
06/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	743.0000	697.0000	(6.191)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	631.0000	633.0000	0.317	0	0	0
06/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,539.0000	1,449.0000	(5.848)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	971.0000	909.0000	(6.385)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,826.0000	1,867.0000	2.245	0	0	0
06/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,865.0000	1,907.0000	2.252	0	0	0
06/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	634.0000	596.0000	(5.994)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	461.0000	459.0000	(0.434)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,078.0000	1,099.0000	1.948	0	0	0
06/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	814.0000	762.0000	(6.388)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	536.0000	504.0000	(5.970)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,246.0000	1,167.0000	(6.340)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,306.0000	2,356.0000	2.168	0	0	0
06/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	768.0000	777.0000	1.172	0	0	0
06/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	857.0000	870.0000	1.517	0	0	0
06/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,809.0000	2,864.0000	1.958	0	0	0
06/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	801.0000	751.0000	(6.242)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,562.0000	1,596.0000	2.177	0	0	0
06/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,359.0000	1,274.0000	(6.255)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	404.0000	380.0000	(5.941)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	839.0000	786.0000	(6.317)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,021.0000	956.0000	(6.366)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,143.0000	1,166.0000	2.012	0	0	0
06/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,243.0000	1,269.0000	2.092	0	0	0
06/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	700.0000	657.0000	(6.143)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,056.0000	989.0000	(6.345)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,693.0000	1,595.0000	(5.789)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,597.0000	2,650.0000	2.041	0	0	0
06/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	181.0000	170.0000	(6.077)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	827.0000	839.0000	1.451	0	0	0
06/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	365.0000	355.0000	(2.740)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	489.0000	460.0000	(5.930)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,209.0000	2,110.0000	(4.482)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,431.0000	2,481.0000	2.057	0	0	0
06/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	643.0000	604.0000	(6.065)	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
06/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,111.0000	3,170.0000	1.896	0	0	0
06/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	459.0000	432.0000	(5.882)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	436.0000	411.0000	(5.734)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,331.0000	3,392.0000	1.831	0	0	0
06/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,458.0000	3,521.0000	1.822	0	0	0
06/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,184.0000	1,110.0000	(6.250)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	367.0000	345.0000	(5.995)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,865.0000	1,767.0000	(5.255)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,169.0000	2,070.0000	(4.564)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,204.0000	1,129.0000	(6.229)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,348.0000	2,398.0000	2.129	0	0	0
06/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	575.0000	540.0000	(6.087)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	191.0000	180.0000	(5.759)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	507.0000	506.0000	(0.197)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	605.0000	607.0000	0.331	0	0	0
06/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	287.0000	277.0000	(3.484)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,383.0000	1,297.0000	(6.218)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,485.0000	1,396.0000	(5.993)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	625.0000	588.0000	(5.920)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,489.0000	1,521.0000	2.149	0	0	0
06/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	382.0000	372.0000	(2.618)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,023.0000	2,067.0000	2.175	0	0	0
06/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	721.0000	677.0000	(6.103)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,660.0000	1,562.0000	(5.904)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,024.0000	3,082.0000	1.918	0	0	0
06/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	233.0000	224.0000	(3.863)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,839.0000	3,905.0000	1.719	0	0	0
06/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,937.0000	2,994.0000	1.941	0	0	0
06/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,943.0000	1,986.0000	2.213	0	0	0
06/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	515.0000	485.0000	(5.825)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	712.0000	718.0000	0.843	0	0	0
06/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,089.0000	1,990.0000	(4.739)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	436.0000	411.0000	(5.734)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	211.0000	200.0000	(5.213)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,458.0000	3,521.0000	1.822	0	0	0
06/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,011.0000	1,914.0000	(4.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,760.0000	1,663.0000	(5.511)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	347.0000	326.0000	(6.052)	0	0	0
06/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,502.0000	2,404.0000	(3.917)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,597.0000	2,650.0000	2.041	0	0	0
06/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	333.0000	322.0000	(3.303)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,969.0000	4,035.0000	1.663	0	0	0
06/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	981.0000	1,000.0000	1.937	0	0	0
06/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	605.0000	607.0000	0.331	0	0	0
06/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	124.0000	114.0000	(8.065)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	507.0000	506.0000	(0.197)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	580.0000	581.0000	0.172	0	0	0
06/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,289.0000	1,208.0000	(6.284)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	575.0000	540.0000	(6.087)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,795.0000	1,697.0000	(5.460)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,383.0000	1,297.0000	(6.218)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	317.0000	307.0000	(3.155)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,726.0000	1,629.0000	(5.620)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,433.0000	1,345.0000	(6.141)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	349.0000	338.0000	(3.152)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	652.0000	613.0000	(5.982)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	502.0000	472.0000	(5.976)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	555.0000	555.0000	-	0	0	0
06/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	418.0000	414.0000	(0.957)	0	0	0
06/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,333.0000	2,234.0000	(4.243)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	470.0000	443.0000	(5.745)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,723.0000	2,778.0000	2.020	0	0	0
06/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,335.0000	1,251.0000	(6.292)	0	0	0
06/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	163.0000	152.0000	(6.748)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,797.0000	3,862.0000	1.712	0	0	0
06/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	382.0000	372.0000	(2.618)	0	0	0
06/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,673.0000	1,711.0000	2.271	0	0	0
06/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	531.0000	530.0000	(0.188)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,224.0000	2,272.0000	2.158	0	0	0
06/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,660.0000	1,562.0000	(5.904)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	671.0000	630.0000	(6.110)	0	0	0
06/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,291.0000	2,192.0000	(4.321)	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
06/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	551.0000	518.0000	(5.989)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	657.0000	660.0000	0.457	0	0	0
06/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,143.0000	2,190.0000	2.193	0	0	0
06/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,459.0000	1,371.0000	(6.032)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,287.0000	3,347.0000	1.825	0	0	0
06/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	625.0000	588.0000	(5.920)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	412.0000	388.0000	(5.825)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,829.0000	1,732.0000	(5.303)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	374.0000	352.0000	(5.882)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,348.0000	2,398.0000	2.129	0	0	0
06/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,584.0000	3,648.0000	1.786	0	0	0
06/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	302.0000	292.0000	(3.311)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,165.0000	1,092.0000	(6.266)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	360.0000	339.0000	(5.833)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	567.0000	532.0000	(6.173)	0	0	0
06/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	155.0000	144.0000	(7.097)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	559.0000	525.0000	(6.082)	0	0	0
06/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	777.0000	728.0000	(6.306)	0	0	0
06/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,595.0000	1,504.0000	(5.705)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,485.0000	1,396.0000	(5.993)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	918.0000	934.0000	1.743	0	0	0
06/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,145.0000	1,074.0000	(6.201)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,882.0000	3,948.0000	1.700	0	0	0
06/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,749.0000	1,788.0000	2.230	0	0	0
06/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	887.0000	902.0000	1.691	0	0	0
06/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	866.0000	812.0000	(6.236)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,711.0000	3,776.0000	1.752	0	0	0
06/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	608.0000	571.0000	(6.086)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,199.0000	3,258.0000	1.844	0	0	0
06/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	420.0000	395.0000	(5.952)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,243.0000	3,303.0000	1.850	0	0	0
06/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,681.0000	2,735.0000	2.014	0	0	0
06/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,090.0000	1,024.0000	(6.055)	0	0	0
06/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	476.0000	449.0000	(5.672)	0	0	0
06/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	389.0000	366.0000	(5.913)	0	0	0
06/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,408.0000	1,321.0000	(6.179)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	955.0000	894.0000	(6.387)	0	0	0
06/01/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,013.0000	1,034.0000	2.073	0	0	0
06/01/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	591.0000	555.0000	(6.091)	0	0	0
06/01/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,199.0000	3,258.0000	1.844	0	0	0
06/01/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	476.0000	449.0000	(5.672)	0	0	0
06/01/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,277.0000	1,304.0000	2.114	0	0	0
06/01/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	3,542.0000	3,605.0000	1.779	0	0	0
06/01/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	2,639.0000	2,692.0000	2.008	0	0	0
06/01/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	529.0000	498.0000	(5.860)	0	0	0
06/01/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	2,851.0000	2,907.0000	1.964	0	0	0
06/01/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,514.0000	2,565.0000	2.029	0	0	0
06/01/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	222.0000	211.0000	(4.955)	0	0	0
06/01/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	2,050.0000	1,951.0000	(4.829)	0	0	0
06/01/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,389.0000	2,439.0000	2.093	0	0	0
06/01/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	617.0000	580.0000	(5.997)	0	0	0
06/01/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	1,904.0000	1,946.0000	2.206	0	0	0
06/01/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	2,544.0000	2,447.0000	(3.813)	0	0	0
06/01/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	117.0000	107.0000	(8.547)	0	0	0
06/01/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,627.0000	1,533.0000	(5.778)	0	0	0
06/01/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	732.0000	687.0000	(6.148)	0	0	0
06/01/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,453.0000	1,484.0000	2.134	0	0	0
06/01/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	880.0000	825.0000	(6.250)	0	0	0
06/01/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	1,312.0000	1,229.0000	(6.326)	0	0	0
06/01/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	400.0000	393.0000	(1.750)	0	0	0
06/01/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	684.0000	689.0000	0.731	0	0	0
06/01/2009	\$ / R	2010/03/15			Currency Future	10.9659	10.8822	(0.763)	0.0000	0.0000	0
06/01/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	1,374.0000	1,305.0000	(5.022)	0	0	0
06/01/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,408.0000	1,423.0000	1.065	0	0	0
06/01/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,391.0000	1,322.0000	(4.960)	0	0	0
06/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	726.0000	722.0000	(0.551)	0	0	0
06/01/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,375.0000	1,390.0000	1.091	0	0	0
06/01/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,507.0000	1,525.0000	1.194	0	0	0
06/01/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,842.0000	1,754.0000	(4.777)	0	0	27,500
06/01/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,340.0000	2,373.0000	1.410	0	0	0
06/01/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,061.0000	1,069.0000	0.754	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,323.0000	1,257.0000	(4.989)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,577.0000	1,501.0000	(4.819)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,441.0000	1,457.0000	1.110	0	0	0
06/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,357.0000	1,289.0000	(5.011)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,232.0000	1,169.0000	(5.114)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,706.0000	1,727.0000	1.231	0	0	0
06/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,610.0000	1,629.0000	1.180	0	0	0
06/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,006.0000	955.0000	(5.070)	0	0	27,500
06/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	831.0000	831.0000	-	0	0	0
06/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,747.0000	1,663.0000	(4.808)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,678.0000	1,699.0000	1.251	0	0	0
06/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	778.0000	776.0000	(0.257)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,275.0000	1,211.0000	(5.020)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,702.0000	1,620.0000	(4.818)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	886.0000	888.0000	0.226	0	0	0
06/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,659.0000	1,579.0000	(4.822)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	943.0000	947.0000	0.424	0	0	0
06/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,536.0000	2,572.0000	1.420	0	0	0
06/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,244.0000	1,181.0000	(5.064)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,794.0000	1,708.0000	(4.794)	0	0	0
06/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	952.0000	904.0000	(5.042)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,109.0000	2,014.0000	(4.505)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,617.0000	1,539.0000	(4.824)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	494.0000	482.0000	(2.429)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,001.0000	1,007.0000	0.599	0	0	0
06/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,427.0000	1,356.0000	(4.975)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	676.0000	670.0000	(0.888)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,819.0000	1,842.0000	1.264	0	0	0
06/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,892.0000	1,802.0000	(4.757)	0	0	0
06/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	732.0000	689.0000	(5.874)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,311.0000	1,324.0000	0.992	0	0	0
06/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,466.0000	3,506.0000	1.154	0	0	0
06/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,748.0000	1,770.0000	1.259	0	0	0
06/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,214.0000	1,152.0000	(5.107)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,185.0000	1,124.0000	(5.148)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,307.0000	1,242.0000	(4.973)	0	0	0

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06/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,349.0000	3,388.0000	1.165	0	0	0
06/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,541.0000	1,560.0000	1.233	0	0	0
06/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,713.0000	1,734.0000	1.226	0	0	0
06/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	764.0000	720.0000	(5.759)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,644.0000	1,664.0000	1.217	0	0	0
06/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	558.0000	549.0000	(1.613)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,340.0000	1,273.0000	(5.000)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,474.0000	1,491.0000	1.153	0	0	0
06/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,024.0000	1,931.0000	(4.595)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,229.0000	1,167.0000	(5.045)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,291.0000	1,226.0000	(5.035)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,575.0000	1,594.0000	1.206	0	0	0
06/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,260.0000	1,196.0000	(5.079)	0	0	0
06/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,271.0000	3,310.0000	1.192	0	0	0
06/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,427.0000	1,356.0000	(4.975)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,311.0000	1,324.0000	0.992	0	0	0
06/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,260.0000	1,196.0000	(5.079)	0	0	0
06/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	787.0000	742.0000	(5.718)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,248.0000	1,259.0000	0.881	0	0	0
06/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,463.0000	1,391.0000	(4.921)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,644.0000	1,664.0000	1.217	0	0	0
06/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,169.0000	2,072.0000	(4.472)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,199.0000	2,102.0000	(4.411)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	433.0000	420.0000	(3.002)	0	0	0
06/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	453.0000	440.0000	(2.870)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,482.0000	1,409.0000	(4.926)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,445.0000	1,373.0000	(4.983)	0	0	0
06/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,233.0000	3,271.0000	1.175	0	0	0
06/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	798.0000	753.0000	(5.639)	0	0	0
06/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,474.0000	1,491.0000	1.153	0	0	0
06/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,340.0000	1,273.0000	(5.000)	0	0	0
06/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,343.0000	1,356.0000	0.968	0	0	0
06/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,216.0000	1,227.0000	0.905	0	0	0
06/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,279.0000	1,291.0000	0.938	0	0	0
06/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,409.0000	1,339.0000	(4.968)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16			Currency Future	13.9226	13.8781	(0.320)	14.0700	13.8100	13,655
06/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,865.0000	1,899.0000	1.823	0	0	0
06/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	312.0000	294.0000	(5.769)	0	0	0
06/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	539.0000	514.0000	(4.638)	0	0	0
06/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,262.0000	1,290.0000	2.219	0	0	0
06/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	5,129.0000	5,173.0000	0.858	0	0	0
06/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,493.0000	1,523.0000	2.009	0	0	0
06/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	855.0000	875.0000	2.339	0	0	0
06/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	285.0000	268.0000	(5.965)	0	0	0
06/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	5,329.0000	5,373.0000	0.826	0	0	0
06/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	215.0000	201.0000	(6.512)	0	0	0
06/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,731.0000	4,775.0000	0.930	0	0	0
06/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
06/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	1,118.0000	1,143.0000	2.236	0	0	0
06/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,173.0000	2,209.0000	1.657	0	0	0
06/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
06/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	2,128.0000	2,164.0000	1.692	0	0	0
06/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	388.0000	367.0000	(5.412)	0	0	0
06/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	260.0000	244.0000	(6.154)	0	0	0
06/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,655.0000	1,687.0000	1.934	0	0	0
06/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	2,218.0000	2,254.0000	1.623	0	0	0
06/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,337.0000	1,366.0000	2.169	0	0	0
06/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,631.0000	4,675.0000	0.950	0	0	0
06/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0
06/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,908.0000	1,943.0000	1.834	0	0	0
06/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	530.0000	546.0000	3.019	0	0	0
06/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	1,015.0000	1,039.0000	2.365	0	0	0
06/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	717.0000	736.0000	2.650	0	0	0
06/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,414.0000	1,444.0000	2.122	0	0	0
06/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	5,030.0000	5,074.0000	0.875	0	0	0
06/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,446.0000	2,484.0000	1.554	0	0	0
06/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	739.0000	709.0000	(4.060)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	312.0000	294.0000	(5.769)	0	0	0
06/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	0
06/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	417.0000	431.0000	3.357	0	0	0
06/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,262.0000	1,290.0000	2.219	0	0	0
06/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,189.0000	1,216.0000	2.271	0	0	0
06/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	652.0000	624.0000	(4.294)	0	0	0
06/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,582.0000	4,625.0000	0.938	0	0	0
06/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,573.0000	1,604.0000	1.971	0	0	0
06/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	341.0000	321.0000	(5.865)	0	0	0
06/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,731.0000	4,775.0000	0.930	0	0	0
06/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	477.0000	454.0000	(4.822)	0	0	0
06/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,189.0000	1,216.0000	2.271	0	0	0
06/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	237.0000	222.0000	(6.329)	0	0	0
06/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
06/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	285.0000	268.0000	(5.965)	0	0	0
06/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	226.0000	211.0000	(6.637)	0	0	0
06/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,830.0000	4,874.0000	0.911	0	0	0
06/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
06/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,300.0000	1,328.0000	2.154	0	0	0
06/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,453.0000	1,483.0000	2.065	0	0	0
06/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,880.0000	4,924.0000	0.902	0	0	0
06/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,696.0000	1,729.0000	1.946	0	0	0
06/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,930.0000	4,974.0000	0.892	0	0	0
06/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
06/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
06/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
06/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	559.0000	576.0000	3.041	0	0	0
06/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
06/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	272.0000	256.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	632.0000	604.0000	(4.430)	0	0	0
06/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,631.0000	4,675.0000	0.950	0	0	0
06/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	4,036.0000	4,080.0000	1.090	0	0	0
06/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	1,049.0000	1,073.0000	2.288	0	0	0
06/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,432.0000	4,476.0000	0.993	0	0	0
06/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,865.0000	1,899.0000	1.823	0	0	0
06/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,538.0000	2,577.0000	1.537	0	0	0
06/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	372.0000	351.0000	(5.645)	0	0	0
06/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	356.0000	336.0000	(5.618)	0	0	0
06/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	169.0000	157.0000	(7.101)	0	0	0
06/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	2,039.0000	2,075.0000	1.766	0	0	0
06/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
06/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
06/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,083.0000	1,108.0000	2.308	0	0	0
06/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,234.0000	4,278.0000	1.039	0	0	0
06/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,952.0000	1,986.0000	1.742	0	0	0
06/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
06/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	326.0000	307.0000	(5.828)	0	0	0
06/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,593.0000	3,636.0000	1.197	0	0	0
06/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	1,153.0000	1,179.0000	2.255	0	0	0
06/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	0
06/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	248.0000	233.0000	(6.048)	0	0	0
06/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	5,229.0000	5,273.0000	0.841	0	0	0
06/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,333.0000	4,377.0000	1.015	0	0	0
06/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
06/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,532.0000	4,576.0000	0.971	0	0	0
06/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,538.0000	2,577.0000	1.537	0	0	0
06/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,963.0000	3,004.0000	1.384	0	0	0
06/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,533.0000	1,563.0000	1.957	0	0	0
06/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	145.0000	134.0000	(7.586)	0	0	0
06/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,376.0000	1,405.0000	2.108	0	0	0
06/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
06/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,822.0000	1,856.0000	1.866	0	0	0
06/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	5,129.0000	5,173.0000	0.858	0	0	0
06/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,995.0000	2,031.0000	1.805	0	0	0
06/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,263.0000	2,300.0000	1.635	0	0	0
06/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	367.0000	380.0000	3.542	0	0	0
06/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	205.0000	192.0000	(6.341)	0	0	0
06/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
06/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
06/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	298.0000	281.0000	(5.705)	0	0	0
06/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
06/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,726.0000	2,766.0000	1.467	0	0	0
06/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,226.0000	1,252.0000	2.121	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	2,083.0000	2,119.0000	1.728	0	0	0
06/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	3,059.0000	3,100.0000	1.340	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	2,083.0000	2,119.0000	1.728	0	0	0
06/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
06/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,585.0000	2,624.0000	1.509	0	0	0
06/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,980.0000	5,024.0000	0.884	0	0	0
06/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
06/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
06/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
06/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,376.0000	1,405.0000	2.108	0	0	0
06/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
06/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	3,301.0000	3,343.0000	1.272	0	0	0
06/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,780.0000	1,813.0000	1.854	0	0	0
06/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,492.0000	2,531.0000	1.565	0	0	0
06/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
06/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,780.0000	4,825.0000	0.941	0	0	0
06/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
06/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	153.0000	141.0000	(7.843)	0	0	0
06/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
06/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,780.0000	1,813.0000	1.854	0	0	0
06/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,937.0000	3,981.0000	1.118	0	0	0
06/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,868.0000	2,908.0000	1.395	0	0	0
06/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,173.0000	2,209.0000	1.657	0	0	0
06/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,400.0000	2,438.0000	1.583	0	0	0
06/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	248.0000	233.0000	(6.048)	0	0	0
06/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
06/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,308.0000	2,346.0000	1.646	0	0	0
06/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	440.0000	417.0000	(5.227)	0	0	0
06/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
06/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	153.0000	141.0000	(7.843)	0	0	0
06/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,741.0000	3,783.0000	1.123	0	0	0
06/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
06/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	855.0000	875.0000	2.339	0	0	0
06/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	2,039.0000	2,075.0000	1.766	0	0	0
06/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,916.0000	2,956.0000	1.372	0	0	0
06/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
06/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	226.0000	211.0000	(6.637)	0	0	0
06/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
06/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	145.0000	134.0000	(7.586)	0	0	0
06/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	507.0000	483.0000	(4.734)	0	0	0
06/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
06/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
06/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,453.0000	1,483.0000	2.065	0	0	0
06/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	4,135.0000	4,179.0000	1.064	0	0	0
06/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	917.0000	939.0000	2.399	0	0	0
06/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	2,218.0000	2,254.0000	1.623	0	0	0
06/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,726.0000	2,766.0000	1.467	0	0	0
06/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,234.0000	4,278.0000	1.039	0	0	0
06/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	405.0000	383.0000	(5.432)	0	0	0
06/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,573.0000	1,604.0000	1.971	0	0	0
06/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,773.0000	2,813.0000	1.442	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	789.0000	758.0000	(3.929)	0	0	0
06/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,632.0000	2,671.0000	1.482	0	0	0
06/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	982.0000	1,005.0000	2.342	0	0	0
06/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,738.0000	1,771.0000	1.899	0	0	0
06/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,930.0000	4,974.0000	0.892	0	0	0
06/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,679.0000	2,718.0000	1.456	0	0	0
06/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,432.0000	4,476.0000	0.993	0	0	0
06/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
06/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	477.0000	454.0000	(4.822)	0	0	0
06/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,655.0000	1,687.0000	1.934	0	0	0
06/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
06/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,532.0000	4,576.0000	0.971	0	0	0
06/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
06/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,354.0000	2,392.0000	1.614	0	0	0
06/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	574.0000	548.0000	(4.530)	0	0	0
06/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,614.0000	1,645.0000	1.921	0	0	0
06/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,263.0000	2,300.0000	1.635	0	0	0
06/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,952.0000	1,986.0000	1.742	0	0	0
06/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,284.0000	4,327.0000	1.004	0	0	0
06/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
06/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,383.0000	4,427.0000	1.004	0	0	0
06/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,822.0000	1,856.0000	1.866	0	0	0
06/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,446.0000	2,484.0000	1.554	0	0	0
06/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,995.0000	2,031.0000	1.805	0	0	0
06/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	784.0000	804.0000	2.551	0	0	0
06/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
06/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	2,039.0000	2,075.0000	1.766	0	0	0
06/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	589.0000	606.0000	2.886	0	0	0
06/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	5,030.0000	5,074.0000	0.875	0	0	0
06/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
06/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
06/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	3,011.0000	3,052.0000	1.362	0	0	0
06/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,614.0000	1,645.0000	1.921	0	0	0
06/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	4,185.0000	4,228.0000	1.027	0	0	0
06/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
06/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	694.0000	664.0000	(4.323)	0	0	0
06/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,916.0000	2,956.0000	1.372	0	0	0
06/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	949.0000	972.0000	2.424	0	0	0
06/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
06/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,820.0000	2,861.0000	1.454	0	0	0
06/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,679.0000	2,718.0000	1.456	0	0	0
06/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
06/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	298.0000	281.0000	(5.705)	0	0	0
06/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	530.0000	546.0000	3.019	0	0	0
06/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
06/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
06/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	652.0000	624.0000	(4.294)	0	0	0
06/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	3,204.0000	3,246.0000	1.311	0	0	0
06/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	422.0000	400.0000	(5.213)	0	0	0
06/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	612.0000	584.0000	(4.575)	0	0	0
06/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,354.0000	2,392.0000	1.614	0	0	0
06/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
06/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
06/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
06/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
06/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,447.0000	3,489.0000	1.218	0	0	0
06/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,492.0000	2,531.0000	1.565	0	0	0
06/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
06/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,681.0000	4,725.0000	0.940	0	0	0
06/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,349.0000	3,391.0000	1.254	0	0	0
06/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,482.0000	4,526.0000	0.982	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,226.0000	1,252.0000	2.121	0	0	0
06/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,083.0000	1,108.0000	2.308	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
06/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	356.0000	336.0000	(5.618)	0	0	0
06/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	2,083.0000	2,119.0000	1.728	0	0	0
06/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
06/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	3,252.0000	3,294.0000	1.292	0	0	0
06/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	1,015.0000	1,039.0000	2.365	0	0	0
06/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	820.0000	788.0000	(3.902)	0	0	0
06/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	388.0000	367.0000	(5.412)	0	0	0
06/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	3,156.0000	3,197.0000	1.299	0	0	0
06/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	471.0000	486.0000	3.185	0	0	0
06/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
06/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	3,011.0000	3,052.0000	1.362	0	0	0
06/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	651.0000	670.0000	2.919	0	0	0
06/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	391.0000	405.0000	3.581	0	0	0
06/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	3,107.0000	3,149.0000	1.352	0	0	0
06/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,963.0000	3,004.0000	1.384	0	0	0
06/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	764.0000	733.0000	(4.058)	0	0	0
06/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
06/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	458.0000	435.0000	(5.022)	0	0	0
06/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	716.0000	686.0000	(4.190)	0	0	0
06/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	886.0000	907.0000	2.370	0	0	0
06/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
06/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	819.0000	840.0000	2.564	0	0	0
06/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	492.0000	468.0000	(4.878)	0	0	0
06/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,642.0000	3,685.0000	1.181	0	0	0
06/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	750.0000	770.0000	2.667	0	0	0
06/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	523.0000	498.0000	(4.780)	0	0	0
06/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,741.0000	3,783.0000	1.123	0	0	0
06/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
06/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,937.0000	3,981.0000	1.118	0	0	0
06/01/2009	£ / R	2009/03/16	17.75	Put	Currency Future	3,839.0000	3,882.0000	1.120	0	0	0
06/01/2009	£ / R	2009/03/16	17.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
06/01/2009	£ / R	2009/03/16	13.65	Put	Currency Future	444.0000	458.0000	3.153	0	0	0
06/01/2009	£ / R	2009/03/16	13.45	Put	Currency Future	347.0000	360.0000	3.746	0	0	0
06/01/2009	£ / R	2009/03/16	13.75	Put	Currency Future	500.0000	516.0000	3.200	0	0	0
06/01/2009	£ / R	2009/03/16	13.75	Call	Currency Future	673.0000	644.0000	(4.309)	0	0	0
06/01/2009	£ / R	2009/03/16	17.40	Put	Currency Future	3,496.0000	3,538.0000	1.201	0	0	0
06/01/2009	£ / R	2009/03/16	13.95	Put	Currency Future	620.0000	638.0000	2.903	0	0	0
06/01/2009	£ / R	2009/03/16	17.70	Put	Currency Future	3,790.0000	3,833.0000	1.135	0	0	0
06/01/2009	£ / R	2009/03/16	13.95	Call	Currency Future	593.0000	566.0000	(4.553)	0	0	0
06/01/2009	£ / R	2009/03/16	17.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/01/2009	£ / R	2009/03/16	14.05	Put	Currency Future	684.0000	702.0000	2.632	0	0	0
06/01/2009	£ / R	2009/03/16	17.80	Put	Currency Future	3,888.0000	3,931.0000	1.106	0	0	0
06/01/2009	£ / R	2009/03/16	17.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
06/01/2009	£ / R	2009/03/16	14.05	Call	Currency Future	556.0000	530.0000	(4.676)	0	0	0
06/01/2009	£ / R	2009/03/16	17.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,691.0000	3,734.0000	1.165	0	0	0
06/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/01/2009	£ / R	2009/03/16	17.90	Put	Currency Future	3,987.0000	4,030.0000	1.079	0	0	0
06/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,691.0000	3,734.0000	1.165	0	0	0
06/01/2009	£ / R	2009/03/16	18.00	Put	Currency Future	4,086.0000	4,129.0000	1.052	0	0	0
06/01/2009	£ / R	2009/03/16	17.10	Put	Currency Future	3,204.0000	3,246.0000	1.311	0	0	0
06/01/2009	£ / R	2009/03/16	17.30	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/01/2009	£ / R	2009/03/16	18.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
06/01/2009	£ / R	2009/03/16	17.40	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
06/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
06/01/2009	£ / R	2009/03/16	17.30	Put	Currency Future	3,398.0000	3,440.0000	1.236	0	0	0
06/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	237.0000	222.0000	(6.329)	0	0	0
06/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,414.0000	1,444.0000	2.122	0	0	0
06/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
06/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	2,308.0000	2,346.0000	1.646	0	0	0
06/01/2009	£ / R	2009/06/12			Currency Future	14.1919	14.1398	(0.367)	0.0000	0.0000	88
06/01/2009	£ / R	2009/06/12	13.85	Call	Currency Future	1,080.0000	1,036.0000	(4.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	4,245.0000	4,286.0000	0.966	0	0	0
06/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	157.0000	140.0000	(10.828)	0	0	0
06/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,567.0000	1,581.0000	0.893	0	0	0
06/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	0.0000	764.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	491.0000	456.0000	(7.128)	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,112.0000	2,133.0000	0.994	0	0	0
06/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	889.0000	901.0000	1.350	0	0	0
06/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,326.0000	3,360.0000	1.022	0	0	0
06/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	464.0000	431.0000	(7.112)	0	0	0
06/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	0.0000	1,224.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,128.0000	1,077.0000	(4.521)	0	0	0
06/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,567.0000	1,581.0000	0.893	0	0	0
06/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	981.0000	941.0000	(4.077)	0	0	0
06/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	168.0000	150.0000	(10.714)	0	0	0
06/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,923.0000	1,941.0000	0.936	0	0	0
06/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	686.0000	687.0000	0.146	0	0	0
06/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	491.0000	456.0000	(7.128)	0	0	0
06/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,415.0000	3,450.0000	1.025	0	0	0
06/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,228.0000	2,251.0000	1.032	0	0	0
06/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,672.0000	4,715.0000	0.920	0	0	0
06/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,849.0000	1,866.0000	0.919	0	0	0
06/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,849.0000	1,866.0000	0.919	0	0	0
06/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	0
06/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,150.0000	2,172.0000	1.023	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	404.0000	372.0000	(7.921)	0	0	0
06/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,506.0000	3,541.0000	0.998	0	0	0
06/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	370.0000	341.0000	(7.838)	0	0	0
06/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	320.0000	293.0000	(8.438)	0	0	0
06/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,863.0000	4,907.0000	0.905	0	0	0
06/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	609.0000	570.0000	(6.404)	0	0	0
06/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,047.0000	1,062.0000	1.433	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,112.0000	2,133.0000	0.994	0	0	0
06/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,510.0000	2,535.0000	0.996	0	0	0
06/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	951.0000	964.0000	1.367	0	0	0
06/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
06/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,596.0000	3,633.0000	1.029	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
06/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,434.0000	1,446.0000	0.837	0	0	0
06/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,428.0000	2,453.0000	1.030	0	0	0
06/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	302.0000	275.0000	(8.940)	0	0	0
06/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	642.0000	602.0000	(6.231)	0	0	0
06/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,395.0000	5,442.0000	0.871	0	0	0
06/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	360.0000	330.0000	(8.333)	0	0	0
06/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,777.0000	1,793.0000	0.900	0	0	0
06/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	268.0000	243.0000	(9.328)	0	0	0
06/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
06/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,370.0000	1,381.0000	0.803	0	0	0
06/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	404.0000	372.0000	(7.921)	0	0	0
06/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	738.0000	746.0000	1.084	0	0	0
06/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,112.0000	2,133.0000	0.994	0	0	0
06/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	942.0000	904.0000	(4.034)	0	0	0
06/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,911.0000	4,956.0000	0.916	0	0	0
06/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,268.0000	2,291.0000	1.014	0	0	0
06/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,151.0000	4,191.0000	0.964	0	0	0
06/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	859.0000	870.0000	1.281	0	0	0
06/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,008.0000	5,052.0000	0.879	0	0	0
06/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,500.0000	1,513.0000	0.867	0	0	0
06/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
06/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	676.0000	636.0000	(5.917)	0	0	0
06/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
06/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,469.0000	2,494.0000	1.013	0	0	0
06/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	823.0000	784.0000	(4.739)	0	0	0
06/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	404.0000	372.0000	(7.921)	0	0	0
06/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	562.0000	525.0000	(6.584)	0	0	0
06/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	889.0000	852.0000	(4.162)	0	0	0
06/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,104.0000	5,149.0000	0.882	0	0	0
06/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
06/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	293.0000	267.0000	(8.874)	0	0	0
06/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
06/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	533.0000	497.0000	(6.754)	0	0	0
06/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,035.0000	2,055.0000	0.983	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,719.0000	4,763.0000	0.932	0	0	0
06/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,500.0000	1,513.0000	0.867	0	0	0
06/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,551.0000	2,577.0000	1.019	0	0	0
06/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
06/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	730.0000	688.0000	(5.753)	0	0	0
06/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	427.0000	395.0000	(7.494)	0	0	0
06/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
06/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
06/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	642.0000	602.0000	(6.231)	0	0	0
06/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	3,237.0000	3,270.0000	1.019	0	0	0
06/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,802.0000	2,831.0000	1.035	0	0	0
06/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,338.0000	1,349.0000	0.822	0	0	0
06/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,706.0000	1,721.0000	0.879	0	0	0
06/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
06/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	609.0000	570.0000	(6.404)	0	0	0
06/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	244.0000	221.0000	(9.426)	0	0	0
06/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,292.0000	4,333.0000	0.955	0	0	0
06/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	694.0000	653.0000	(5.908)	0	0	0
06/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	961.0000	922.0000	(4.058)	0	0	0
06/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	547.0000	511.0000	(6.581)	0	0	0
06/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
06/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	179.0000	160.0000	(10.615)	0	0	0
06/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
06/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	919.0000	932.0000	1.415	0	0	0
06/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,298.0000	5,344.0000	0.868	0	0	0
06/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	519.0000	483.0000	(6.936)	0	0	0
06/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,997.0000	2,017.0000	1.002	0	0	0
06/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,636.0000	1,650.0000	0.856	0	0	0
06/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,181.0000	1,194.0000	1.101	0	0	0
06/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	439.0000	407.0000	(7.289)	0	0	0
06/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	578.0000	540.0000	(6.574)	0	0	0
06/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	5,201.0000	5,247.0000	0.884	0	0	0
06/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,888.0000	2,918.0000	1.039	0	0	0
06/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	339.0000	311.0000	(8.260)	0	0	0
06/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,624.0000	4,667.0000	0.930	0	0	0
06/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,676.0000	2,703.0000	1.009	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	593.0000	555.0000	(6.408)	0	0	0
06/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,767.0000	4,811.0000	0.923	0	0	0
06/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,760.0000	2,788.0000	1.014	0	0	0
06/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,001.0000	960.0000	(4.096)	0	0	0
06/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	190.0000	171.0000	(10.000)	0	0	0
06/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,741.0000	1,757.0000	0.919	0	0	0
06/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	209.0000	188.0000	(10.048)	0	0	0
06/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0
06/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,460.0000	3,496.0000	1.040	0	0	0
06/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	712.0000	670.0000	(5.899)	0	0	0
06/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,931.0000	2,961.0000	1.024	0	0	0
06/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,767.0000	4,811.0000	0.923	0	0	0
06/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	230.0000	207.0000	(10.000)	0	0	0
06/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	311.0000	284.0000	(8.682)	0	0	0
06/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
06/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,601.0000	1,615.0000	0.874	0	0	0
06/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,760.0000	2,788.0000	1.014	0	0	0
06/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
06/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
06/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,347.0000	2,371.0000	1.023	0	0	0
06/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	339.0000	311.0000	(8.260)	0	0	0
06/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,149.0000	3,181.0000	1.016	0	0	0
06/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,308.0000	2,331.0000	0.997	0	0	0
06/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,017.0000	3,049.0000	1.061	0	0	0
06/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,960.0000	5,004.0000	0.887	0	0	0
06/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	311.0000	284.0000	(8.682)	0	0	0
06/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	924.0000	886.0000	(4.113)	0	0	0
06/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,246.0000	1,255.0000	0.722	0	0	0
06/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	625.0000	586.0000	(6.240)	0	0	0
06/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	349.0000	321.0000	(8.023)	0	0	0
06/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0
06/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
06/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	392.0000	361.0000	(7.908)	0	0	0
06/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	284.0000	259.0000	(8.803)	0	0	0
06/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	859.0000	870.0000	1.281	0	0	0
06/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,307.0000	1,317.0000	0.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,402.0000	1,413.0000	0.785	0	0	0
06/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
06/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
06/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,001.0000	960.0000	(4.096)	0	0	0
06/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	749.0000	707.0000	(5.607)	0	0	0
06/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	562.0000	525.0000	(6.584)	0	0	0
06/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,845.0000	2,874.0000	1.019	0	0	0
06/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,576.0000	4,619.0000	0.940	0	0	0
06/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	659.0000	619.0000	(6.070)	0	0	0
06/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	982.0000	996.0000	1.426	0	0	0
06/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	823.0000	784.0000	(4.739)	0	0	0
06/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,402.0000	1,413.0000	0.785	0	0	0
06/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,189.0000	2,211.0000	1.005	0	0	0
06/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,181.0000	1,194.0000	1.101	0	0	0
06/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,035.0000	2,055.0000	0.983	0	0	0
06/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,886.0000	1,904.0000	0.954	0	0	0
06/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
06/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,061.0000	3,093.0000	1.045	0	0	0
06/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,670.0000	1,685.0000	0.898	0	0	0
06/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	478.0000	443.0000	(7.322)	0	0	0
06/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,386.0000	4,428.0000	0.958	0	0	0
06/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,469.0000	2,494.0000	1.013	0	0	0
06/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,845.0000	2,874.0000	1.019	0	0	0
06/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	694.0000	653.0000	(5.908)	0	0	0
06/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	73.0000	63.0000	(13.699)	0	0	0
06/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
06/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,533.0000	1,546.0000	0.848	0	0	0
06/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
06/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	216.0000	195.0000	(9.722)	0	0	0
06/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,268.0000	2,291.0000	1.014	0	0	0
06/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,338.0000	1,349.0000	0.822	0	0	0
06/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	5,056.0000	5,101.0000	0.890	0	0	0
06/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,888.0000	2,918.0000	1.039	0	0	0
06/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	197.0000	177.0000	(10.152)	0	0	0
06/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,467.0000	1,479.0000	0.818	0	0	0
06/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	798.0000	808.0000	1.253	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	330.0000	302.0000	(8.485)	0	0	0
06/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,813.0000	1,830.0000	0.938	0	0	0
06/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,481.0000	4,523.0000	0.937	0	0	0
06/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	168.0000	150.0000	(10.714)	0	0	0
06/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	381.0000	351.0000	(7.874)	0	0	0
06/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	730.0000	688.0000	(5.753)	0	0	0
06/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	302.0000	275.0000	(8.940)	0	0	0
06/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	276.0000	251.0000	(9.058)	0	0	0
06/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,592.0000	2,619.0000	1.042	0	0	0
06/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,040.0000	998.0000	(4.038)	0	0	0
06/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	533.0000	497.0000	(6.754)	0	0	0
06/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	0
06/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	203.0000	182.0000	(10.345)	0	0	0
06/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	1,113.0000	1,130.0000	1.527	0	0	0
06/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,670.0000	1,685.0000	0.898	0	0	0
06/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,634.0000	2,661.0000	1.025	0	0	0
06/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,347.0000	2,371.0000	1.023	0	0	0
06/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,388.0000	2,412.0000	1.005	0	0	0
06/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	855.0000	819.0000	(4.211)	0	0	0
06/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	505.0000	469.0000	(7.129)	0	0	0
06/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,960.0000	1,979.0000	0.969	0	0	0
06/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,510.0000	2,535.0000	0.996	0	0	0
06/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,718.0000	2,746.0000	1.030	0	0	0
06/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	237.0000	214.0000	(9.705)	0	0	0
06/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	788.0000	744.0000	(5.584)	0	0	0
06/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,741.0000	1,757.0000	0.919	0	0	0
06/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	452.0000	418.0000	(7.522)	0	0	0
06/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	230.0000	207.0000	(10.000)	0	0	0
06/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,326.0000	3,360.0000	1.022	0	0	0
06/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,733.0000	3,771.0000	1.018	0	0	0
06/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	427.0000	395.0000	(7.494)	0	0	0
06/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	464.0000	431.0000	(7.112)	0	0	0
06/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	260.0000	236.0000	(9.231)	0	0	0
06/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	360.0000	330.0000	(8.333)	0	0	0
06/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,923.0000	1,941.0000	0.936	0	0	0
06/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,189.0000	2,211.0000	1.005	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,061.0000	3,093.0000	1.045	0	0	0
06/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,529.0000	4,571.0000	0.927	0	0	0
06/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	320.0000	293.0000	(8.438)	0	0	0
06/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
06/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,974.0000	3,005.0000	1.042	0	0	0
06/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,506.0000	3,541.0000	0.998	0	0	0
06/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
06/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	381.0000	351.0000	(7.874)	0	0	0
06/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,105.0000	3,137.0000	1.031	0	0	0
06/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	203.0000	182.0000	(10.345)	0	0	0
06/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,706.0000	1,721.0000	0.879	0	0	0
06/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,073.0000	2,094.0000	1.013	0	0	0
06/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	0.0000	1,017.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	197.0000	177.0000	(10.152)	0	0	0
06/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	415.0000	383.0000	(7.711)	0	0	0
06/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	0.0000	777.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,931.0000	2,961.0000	1.024	0	0	0
06/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,886.0000	1,904.0000	0.954	0	0	0
06/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	268.0000	243.0000	(9.328)	0	0	0
06/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	349.0000	321.0000	(8.023)	0	0	0
06/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,825.0000	3,863.0000	0.993	0	0	0
06/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	478.0000	443.0000	(7.322)	0	0	0
06/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	237.0000	214.0000	(9.705)	0	0	0
06/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,308.0000	2,331.0000	0.997	0	0	0
06/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
06/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,428.0000	2,453.0000	1.030	0	0	0
06/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,676.0000	2,703.0000	1.009	0	0	0
06/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	117.0000	103.0000	(11.966)	0	0	0
06/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	547.0000	511.0000	(6.581)	0	0	0
06/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,371.0000	3,405.0000	1.009	0	0	0
06/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
06/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
06/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,281.0000	3,315.0000	1.036	0	0	0
06/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,872.0000	3,910.0000	0.981	0	0	0
06/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,105.0000	3,137.0000	1.031	0	0	0
06/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,073.0000	2,094.0000	1.013	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	0.0000	1,096.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,057.0000	4,097.0000	0.986	0	0	0
06/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	415.0000	383.0000	(7.711)	0	0	0
06/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	906.0000	869.0000	(4.084)	0	0	0
06/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
06/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
06/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
06/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,339.0000	4,380.0000	0.945	0	0	0
06/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,193.0000	3,226.0000	1.034	0	0	0
06/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
06/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	1,014.0000	1,029.0000	1.479	0	0	0
06/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
06/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,339.0000	4,380.0000	0.945	0	0	0
06/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	190.0000	171.0000	(10.000)	0	0	0
06/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,911.0000	4,956.0000	0.916	0	0	0
06/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,825.0000	3,863.0000	0.993	0	0	0
06/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,149.0000	3,181.0000	1.016	0	0	0
06/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,057.0000	4,097.0000	0.986	0	0	0
06/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,104.0000	4,144.0000	0.975	0	0	0
06/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	260.0000	236.0000	(9.231)	0	0	0
06/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,434.0000	4,476.0000	0.947	0	0	0
06/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	872.0000	835.0000	(4.243)	0	0	0
06/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	96.0000	84.0000	(12.500)	0	0	0
06/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,718.0000	2,746.0000	1.030	0	0	0
06/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
06/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,080.0000	1,096.0000	1.481	0	0	0
06/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,533.0000	1,546.0000	0.848	0	0	0
06/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
06/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	808.0000	764.0000	(5.446)	0	0	0
06/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
06/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,216.0000	1,224.0000	0.658	0	0	0
06/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
06/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	768.0000	725.0000	(5.599)	0	0	0
06/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,815.0000	4,859.0000	0.914	0	0	0
06/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,276.0000	1,285.0000	0.705	0	0	0
06/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,529.0000	4,571.0000	0.927	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	625.0000	586.0000	(6.240)	0	0	0
06/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,719.0000	4,763.0000	0.932	0	0	0
06/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
06/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0
06/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	121.0000	107.0000	(11.570)	0	0	0
06/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,779.0000	3,817.0000	1.006	0	0	0
06/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,872.0000	3,910.0000	0.981	0	0	0
06/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	106.0000	93.0000	(12.264)	0	0	0
06/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,964.0000	4,003.0000	0.984	0	0	0
06/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,147.0000	1,164.0000	1.482	0	0	0
06/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	839.0000	804.0000	(4.172)	0	0	0
06/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	134.0000	118.0000	(11.940)	0	0	0
06/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,642.0000	3,679.0000	1.016	0	0	0
06/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	117.0000	103.0000	(11.966)	0	0	0
06/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,551.0000	3,587.0000	1.014	0	0	0
06/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,060.0000	1,017.0000	(4.057)	0	0	0
06/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,918.0000	3,956.0000	0.970	0	0	0
06/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	709.0000	716.0000	0.987	0	0	0
06/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,371.0000	3,405.0000	1.009	0	0	0
06/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	768.0000	777.0000	1.172	0	0	0
06/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	4,011.0000	4,050.0000	0.972	0	0	0
06/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	829.0000	840.0000	1.327	0	0	0
06/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	103.0000	90.0000	(12.621)	0	0	0
06/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
06/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,101.0000	1,056.0000	(4.087)	0	0	0
06/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	110.0000	96.0000	(12.727)	0	0	0
06/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,021.0000	980.0000	(4.016)	0	0	0
06/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	143.0000	127.0000	(11.189)	0	0	0
06/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,155.0000	1,098.0000	(4.935)	0	0	0
06/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
06/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	663.0000	658.0000	(0.754)	0	0	0
06/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	0.0000	835.0000	100.000	0	0	0
06/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,153.0000	5,198.0000	0.873	0	0	0
06/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
06/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,250.0000	5,295.0000	0.857	0	0	0
06/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	293.0000	267.0000	(8.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,551.0000	2,577.0000	1.019	0	0	0
06/01/2009	£ / R 2009/09/14			Currency Future	14.4398	14.3855	(0.376)	14.3500	14.3500	8
06/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,176.0000	1,176.0000	-	0	0	0
06/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,325.0000	1,268.0000	(4.302)	0	0	0
06/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,266.0000	1,211.0000	(4.344)	0	0	0
06/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,175.0000	1,124.0000	(4.340)	0	0	0
06/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,335.0000	1,338.0000	0.225	0	0	0
06/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,207.0000	1,208.0000	0.083	0	0	0
06/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,247.0000	1,193.0000	(4.330)	0	0	0
06/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,229.0000	1,175.0000	(4.394)	0	0	0
06/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,109.0000	1,060.0000	(4.418)	0	0	0
06/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,620.0000	1,627.0000	0.432	0	0	0
06/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,239.0000	1,240.0000	0.081	0	0	0
06/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,402.0000	1,406.0000	0.285	0	0	0
06/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,141.0000	1,091.0000	(4.382)	0	0	0
06/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,469.0000	1,475.0000	0.408	0	0	0
06/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,068.0000	1,020.0000	(4.494)	0	0	0
06/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,528.0000	1,535.0000	0.458	0	0	0
06/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	990.0000	944.0000	(4.646)	0	0	0
06/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,651.0000	1,658.0000	0.424	0	0	0
06/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,589.0000	1,596.0000	0.441	0	0	0
06/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,029.0000	981.0000	(4.665)	0	0	0
06/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,009.0000	963.0000	(4.559)	0	0	0
06/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	753.0000	712.0000	(5.445)	0	0	0
06/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,713.0000	1,722.0000	0.525	0	0	0
06/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	953.0000	907.0000	(4.827)	0	0	0
06/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,114.0000	2,127.0000	0.615	0	0	0
06/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,271.0000	1,272.0000	0.079	0	0	0
06/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,211.0000	1,158.0000	(4.377)	0	0	0
06/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,085.0000	1,083.0000	(0.184)	0	0	0
06/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,285.0000	1,230.0000	(4.280)	0	0	0
06/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,145.0000	1,144.0000	(0.087)	0	0	0
06/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,843.0000	1,853.0000	0.543	0	0	0
06/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	882.0000	838.0000	(4.989)	0	0	0
06/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	917.0000	872.0000	(4.907)	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
06/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	849.0000	805.0000	(5.183)	0	0	0
06/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,088.0000	1,040.0000	(4.412)	0	0	0
06/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,909.0000	1,919.0000	0.524	0	0	0
06/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	865.0000	821.0000	(5.087)	0	0	0
06/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,305.0000	1,249.0000	(4.291)	0	0	0
06/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,875.0000	1,886.0000	0.587	0	0	0
06/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	940.0000	933.0000	(0.745)	0	0	0
06/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,385.0000	1,325.0000	(4.332)	0	0	0
06/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,430.0000	1,368.0000	(4.336)	0	0	0
06/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,193.0000	1,141.0000	(4.359)	0	0	0
06/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,056.0000	1,052.0000	(0.379)	0	0	0
06/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,346.0000	1,288.0000	(4.309)	0	0	0
06/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	995.0000	989.0000	(0.603)	0	0	0
06/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0
06/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,303.0000	1,305.0000	0.153	0	0	0
06/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,469.0000	1,475.0000	0.408	0	0	0
06/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,777.0000	1,787.0000	0.563	0	0	0
06/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,109.0000	1,060.0000	(4.418)	0	0	0
06/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,285.0000	1,230.0000	(4.280)	0	0	0
06/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,682.0000	1,690.0000	0.476	0	0	0
06/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	935.0000	890.0000	(4.813)	0	0	0
06/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,745.0000	1,754.0000	0.516	0	0	0
06/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	900.0000	855.0000	(5.000)	0	0	0
06/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,810.0000	1,819.0000	0.497	0	0	0
06/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	972.0000	926.0000	(4.733)	0	0	0
06/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,558.0000	1,565.0000	0.449	0	0	0
06/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,498.0000	1,505.0000	0.467	0	0	0
06/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,158.0000	1,108.0000	(4.318)	0	0	0
06/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,048.0000	1,001.0000	(4.485)	0	0	0
06/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,404.0000	1,343.0000	(4.345)	0	0	0
06/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,368.0000	1,372.0000	0.292	0	0	0
06/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,145.0000	1,144.0000	(0.087)	0	0	0
06/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,125.0000	1,076.0000	(4.356)	0	0	0
06/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	964.0000	957.0000	(0.726)	0	0	0
06/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,027.0000	1,022.0000	(0.487)	0	0	0
06/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,435.0000	1,440.0000	0.348	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
06/01/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,366.0000	1,307.0000	(4.319)	0	0	0
06/01/2009	€ / R	2009/03/16			Currency Future	13.0566	12.7211	(2.570)	12.9000	12.7500	4,569
06/01/2009	€ / R	2009/03/16	13.70	Put	Currency Future	1,053.0000	1,301.0000	23.552	0	0	0
06/01/2009	€ / R	2009/03/16	11.35	Put	Currency Future	48.0000	78.0000	62.500	0	0	0
06/01/2009	€ / R	2009/03/16	13.55	Put	Currency Future	941.0000	1,181.0000	25.505	0	0	0
06/01/2009	€ / R	2009/03/16	11.00	Call	Currency Future	2,092.0000	1,764.0000	(15.679)	0	0	0
06/01/2009	€ / R	2009/03/16	16.15	Put	Currency Future	3,206.0000	3,511.0000	9.513	0	0	0
06/01/2009	€ / R	2009/03/16	11.40	Put	Currency Future	50.0000	86.0000	72.000	0	0	0
06/01/2009	€ / R	2009/03/16	14.35	Put	Currency Future	1,577.0000	1,854.0000	17.565	0	0	0
06/01/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,411.0000	1,679.0000	18.994	0	0	0
06/01/2009	€ / R	2009/03/16	12.80	Call	Currency Future	715.0000	560.0000	(21.678)	0	0	0
06/01/2009	€ / R	2009/03/16	17.05	Call	Currency Future	58.0000	39.0000	(32.759)	0	0	0
06/01/2009	€ / R	2009/03/16	13.55	Call	Currency Future	448.0000	352.0000	(21.429)	0	0	0
06/01/2009	€ / R	2009/03/16	10.90	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
06/01/2009	€ / R	2009/03/16	10.60	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
06/01/2009	€ / R	2009/03/16	15.15	Call	Currency Future	186.0000	146.0000	(21.505)	0	0	0
06/01/2009	€ / R	2009/03/16	12.80	Put	Currency Future	458.0000	639.0000	39.520	0	0	0
06/01/2009	€ / R	2009/03/16	11.45	Put	Currency Future	53.0000	95.0000	79.245	0	0	0
06/01/2009	€ / R	2009/03/16	16.80	Call	Currency Future	71.0000	48.0000	(32.394)	0	0	0
06/01/2009	€ / R	2009/03/16	14.10	Call	Currency Future	326.0000	257.0000	(21.166)	0	0	0
06/01/2009	€ / R	2009/03/16	14.60	Put	Currency Future	1,792.0000	2,074.0000	15.737	0	0	0
06/01/2009	€ / R	2009/03/16	15.15	Put	Currency Future	2,279.0000	2,575.0000	12.988	0	0	0
06/01/2009	€ / R	2009/03/16	13.70	Call	Currency Future	410.0000	322.0000	(21.463)	0	0	0
06/01/2009	€ / R	2009/03/16	17.05	Put	Currency Future	4,052.0000	4,368.0000	7.799	0	0	0
06/01/2009	€ / R	2009/03/16	16.20	Put	Currency Future	3,253.0000	3,558.0000	9.376	0	0	0
06/01/2009	€ / R	2009/03/16	14.10	Put	Currency Future	1,370.0000	1,636.0000	19.416	0	0	0
06/01/2009	€ / R	2009/03/16	15.40	Call	Currency Future	164.0000	128.0000	(21.951)	0	0	0
06/01/2009	€ / R	2009/03/16	15.95	Call	Currency Future	124.0000	96.0000	(22.581)	0	0	0
06/01/2009	€ / R	2009/03/16	14.10	Call	Currency Future	326.0000	257.0000	(21.166)	0	0	0
06/01/2009	€ / R	2009/03/16	10.20	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
06/01/2009	€ / R	2009/03/16	11.40	Call	Currency Future	1,707.0000	1,407.0000	(17.575)	0	0	0
06/01/2009	€ / R	2009/03/16	14.35	Call	Currency Future	284.0000	225.0000	(20.775)	0	0	0
06/01/2009	€ / R	2009/03/16	14.30	Call	Currency Future	292.0000	231.0000	(20.890)	0	0	0
06/01/2009	€ / R	2009/03/16	11.00	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
06/01/2009	€ / R	2009/03/16	14.60	Call	Currency Future	249.0000	196.0000	(21.285)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,440.0000	3,746.0000	8.895	0	0	0
06/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,209.0000	1,466.0000	21.257	0	0	0
06/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,370.0000	1,636.0000	19.416	0	0	0
06/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,553.0000	2,854.0000	11.790	0	0	0
06/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,874.0000	2,546.0000	(11.413)	0	0	0
06/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,507.0000	2,807.0000	11.966	0	0	0
06/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,947.0000	1,623.0000	(16.641)	0	0	0
06/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	434.0000	342.0000	(21.198)	0	0	0
06/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,170.0000	1,425.0000	21.795	0	0	0
06/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,659.0000	1,366.0000	(17.661)	0	0	0
06/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	53.0000	95.0000	79.245	0	0	0
06/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,189.0000	1,861.0000	(14.984)	0	0	0
06/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,481.0000	2,154.0000	(13.180)	0	0	0
06/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	270.0000	413.0000	52.963	0	0	0
06/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	904.0000	1,142.0000	26.327	0	0	0
06/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	628.0000	493.0000	(21.497)	0	0	0
06/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	160.0000	125.0000	(21.875)	0	0	0
06/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,814.0000	4,127.0000	8.207	0	0	0
06/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
06/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,755.0000	1,449.0000	(17.436)	0	0	0
06/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	926.0000	734.0000	(20.734)	0	0	0
06/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	461.0000	363.0000	(21.258)	0	0	0
06/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	376.0000	296.0000	(21.277)	0	0	0
06/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	608.0000	478.0000	(21.382)	0	0	0
06/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,659.0000	1,366.0000	(17.661)	0	0	0
06/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	308.0000	244.0000	(20.779)	0	0	0
06/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	78.0000	62.500	0	0	0
06/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	29.0000	37.0000	27.586	0	0	0
06/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	571.0000	772.0000	35.201	0	0	0
06/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,755.0000	1,449.0000	(17.436)	0	0	0
06/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,144.0000	2,437.0000	13.666	0	0	0
06/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	191.0000	150.0000	(21.466)	0	0	0
06/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	168.0000	132.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	224.0000	176.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,535.0000	1,810.0000	17.915	0	0	0
06/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	24.0000	32.0000	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
06/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	110.0000	79.0000	(28.182)	0	0	0
06/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	133.0000	105.0000	(21.053)	0	0	0
06/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	485.0000	671.0000	38.351	0	0	0
06/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,461.0000	2,760.0000	12.150	0	0	0
06/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,967.0000	2,254.0000	14.591	0	0	0
06/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	978.0000	1,221.0000	24.847	0	0	0
06/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,530.0000	2,203.0000	(12.925)	0	0	0
06/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,691.0000	2,995.0000	11.297	0	0	0
06/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,973.0000	2,644.0000	(11.066)	0	0	0
06/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	243.0000	190.0000	(21.811)	0	0	0
06/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	112.0000	82.0000	(26.786)	0	0	0
06/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	97.0000	67.0000	(30.928)	0	0	0
06/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	317.0000	250.0000	(21.136)	0	0	0
06/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	601.0000	807.0000	34.276	0	0	0
06/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	148.0000	116.0000	(21.622)	0	0	0
06/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,234.0000	2,529.0000	13.205	0	0	0
06/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	112.0000	82.0000	(26.786)	0	0	0
06/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	61.0000	41.0000	(32.787)	0	0	0
06/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
06/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
06/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	201.0000	158.0000	(21.393)	0	0	0
06/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,535.0000	1,810.0000	17.915	0	0	0
06/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,329.0000	1,593.0000	19.865	0	0	0
06/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,004.0000	4,320.0000	7.892	0	0	0
06/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,726.0000	2,399.0000	(11.996)	0	0	0
06/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	490.0000	385.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
06/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	127.0000	100.0000	(21.260)	0	0	0
06/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	63.0000	43.0000	(31.746)	0	0	0
06/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,017.0000	3,325.0000	10.209	0	0	0
06/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,581.0000	4,903.0000	7.029	0	0	0
06/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	77.0000	52.0000	(32.468)	0	0	0
06/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	336.0000	264.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,956.0000	4,272.0000	7.988	0	0	0
06/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	40.0000	51.0000	27.500	0	0	0
06/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,825.0000	2,497.0000	(11.611)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,720.0000	4,031.0000	8.360	0	0	0
06/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,487.0000	3,793.0000	8.775	0	0	0
06/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	542.0000	738.0000	36.162	0	0	0
06/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	74.0000	50.0000	(32.432)	0	0	0
06/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	18.0000	26.0000	44.444	0	0	0
06/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,358.0000	1,095.0000	(19.367)	0	0	0
06/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,970.0000	3,279.0000	10.404	0	0	0
06/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	93.0000	64.0000	(31.183)	0	0	0
06/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,973.0000	2,644.0000	(11.066)	0	0	0
06/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	458.0000	639.0000	39.520	0	0	0
06/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,043.0000	1,715.0000	(16.055)	0	0	0
06/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	788.0000	619.0000	(21.447)	0	0	0
06/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	292.0000	231.0000	(20.890)	0	0	0
06/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,923.0000	3,231.0000	10.537	0	0	0
06/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	649.0000	509.0000	(21.572)	0	0	0
06/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,339.0000	4,659.0000	7.375	0	0	0
06/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	366.0000	287.0000	(21.585)	0	0	0
06/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
06/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
06/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,836.0000	2,119.0000	15.414	0	0	0
06/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,749.0000	2,030.0000	16.066	0	0	0
06/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	21.0000	29.0000	38.095	0	0	0
06/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	300.0000	237.0000	(21.000)	0	0	0
06/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,995.0000	1,667.0000	(16.441)	0	0	0
06/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	692.0000	543.0000	(21.532)	0	0	0
06/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,055.0000	2,345.0000	14.112	0	0	0
06/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,677.0000	2,350.0000	(12.215)	0	0	0
06/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	434.0000	342.0000	(21.198)	0	0	0
06/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,877.0000	3,184.0000	10.671	0	0	0
06/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	177.0000	139.0000	(21.469)	0	0	0
06/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	255.0000	201.0000	(21.176)	0	0	0
06/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	978.0000	1,221.0000	24.847	0	0	0
06/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	715.0000	560.0000	(21.678)	0	0	0
06/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	83.0000	57.0000	(31.325)	0	0	0
06/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	130.0000	102.0000	(21.538)	0	0	0
06/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	212.0000	167.0000	(21.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,899.0000	1,578.0000	(16.904)	0	0	0
06/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	536.0000	422.0000	(21.269)	0	0	0
06/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,737.0000	3,042.0000	11.144	0	0	0
06/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,626.0000	3,936.0000	8.549	0	0	0
06/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,370.0000	2,668.0000	12.574	0	0	0
06/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	46.0000	30.0000	(34.783)	0	0	0
06/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	42.0000	57.0000	35.714	0	0	0
06/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	833.0000	1,064.0000	27.731	0	0	0
06/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	144.0000	113.0000	(21.528)	0	0	0
06/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,580.0000	3,888.0000	8.603	0	0	0
06/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	181.0000	142.0000	(21.547)	0	0	0
06/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,022.0000	2,693.0000	(10.887)	0	0	0
06/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	86.0000	59.0000	(31.395)	0	0	0
06/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,064.0000	3,371.0000	10.020	0	0	0
06/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
06/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,452.0000	1,723.0000	18.664	0	0	0
06/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	670.0000	525.0000	(21.642)	0	0	0
06/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
06/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	121.0000	92.0000	(23.967)	0	0	0
06/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	505.0000	397.0000	(21.386)	0	0	0
06/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	814.0000	640.0000	(21.376)	0	0	0
06/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,493.0000	1,766.0000	18.285	0	0	0
06/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
06/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,726.0000	5,050.0000	6.856	0	0	0
06/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,325.0000	2,621.0000	12.731	0	0	0
06/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	730.0000	951.0000	30.274	0	0	0
06/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	357.0000	519.0000	45.378	0	0	0
06/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,237.0000	1,910.0000	(14.618)	0	0	0
06/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,776.0000	2,448.0000	(11.816)	0	0	0
06/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,140.0000	1,812.0000	(15.327)	0	0	0
06/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	218.0000	171.0000	(21.560)	0	0	0
06/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,158.0000	3,464.0000	9.690	0	0	0
06/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
06/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,767.0000	4,079.0000	8.282	0	0	0
06/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	798.0000	1,026.0000	28.571	0	0	0
06/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,011.0000	2,300.0000	14.371	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	107.0000	76.0000	(28.972)	0	0	0
06/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	206.0000	162.0000	(21.359)	0	0	0
06/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,862.0000	4,175.0000	8.105	0	0	0
06/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
06/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,416.0000	2,714.0000	12.334	0	0	0
06/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,206.0000	3,511.0000	9.513	0	0	0
06/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,111.0000	3,418.0000	9.868	0	0	0
06/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	196.0000	154.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,599.0000	2,901.0000	11.620	0	0	0
06/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	317.0000	250.0000	(21.136)	0	0	0
06/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,830.0000	3,136.0000	10.813	0	0	0
06/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,189.0000	2,483.0000	13.431	0	0	0
06/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	104.0000	73.0000	(29.808)	0	0	0
06/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	513.0000	704.0000	37.232	0	0	0
06/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	137.0000	107.0000	(21.898)	0	0	0
06/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	130.0000	102.0000	(21.538)	0	0	0
06/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	381.0000	548.0000	43.832	0	0	0
06/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	156.0000	122.0000	(21.795)	0	0	0
06/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,100.0000	2,391.0000	13.857	0	0	0
06/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	1,015.0000	1,261.0000	24.236	0	0	0
06/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,348.0000	3,652.0000	9.080	0	0	0
06/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,411.0000	1,679.0000	18.994	0	0	0
06/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,628.0000	2,301.0000	(12.443)	0	0	0
06/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,784.0000	3,089.0000	10.955	0	0	0
06/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	68.0000	46.0000	(32.353)	0	0	0
06/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
06/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
06/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	422.0000	332.0000	(21.327)	0	0	0
06/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,481.0000	2,154.0000	(13.180)	0	0	0
06/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
06/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,862.0000	4,175.0000	8.105	0	0	0
06/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,091.0000	868.0000	(20.440)	0	0	0
06/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,268.0000	2,938.0000	(10.098)	0	0	0
06/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	589.0000	463.0000	(21.392)	0	0	0
06/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	118.0000	89.0000	(24.576)	0	0	0
06/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,629.0000	4,952.0000	6.978	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	184.0000	297.0000	61.413	0	0	0
06/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,880.0000	2,164.0000	15.106	0	0	0
06/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	44.0000	64.0000	45.455	0	0	0
06/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	37.0000	24.0000	(35.135)	0	0	0
06/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	841.0000	662.0000	(21.284)	0	0	0
06/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	236.0000	185.0000	(21.610)	0	0	0
06/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	422.0000	332.0000	(21.327)	0	0	0
06/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,850.0000	1,535.0000	(17.027)	0	0	0
06/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	168.0000	132.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	334.0000	491.0000	47.006	0	0	0
06/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
06/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	68.0000	46.0000	(32.353)	0	0	0
06/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,432.0000	2,105.0000	(13.446)	0	0	0
06/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,923.0000	2,595.0000	(11.221)	0	0	0
06/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,286.0000	1,958.0000	(14.348)	0	0	0
06/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	764.0000	988.0000	29.319	0	0	0
06/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
06/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	697.0000	914.0000	31.133	0	0	0
06/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
06/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,923.0000	3,231.0000	10.537	0	0	0
06/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	601.0000	807.0000	34.276	0	0	0
06/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,291.0000	4,611.0000	7.457	0	0	0
06/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	80.0000	55.0000	(31.250)	0	0	0
06/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,170.0000	2,840.0000	(10.410)	0	0	0
06/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	553.0000	435.0000	(21.338)	0	0	0
06/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	608.0000	478.0000	(21.382)	0	0	0
06/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,533.0000	3,841.0000	8.718	0	0	0
06/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	520.0000	409.0000	(21.346)	0	0	0
06/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	102.0000	174.0000	70.588	0	0	0
06/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
06/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	140.0000	110.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,673.0000	3,984.0000	8.467	0	0	0
06/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	926.0000	734.0000	(20.734)	0	0	0
06/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,384.0000	2,056.0000	(13.758)	0	0	0
06/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
06/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,099.0000	4,416.0000	7.734	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	270.0000	413.0000	52.963	0	0	0
06/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
06/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,068.0000	5,395.0000	6.452	0	0	0
06/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,189.0000	1,861.0000	(14.984)	0	0	0
06/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	249.0000	196.0000	(21.285)	0	0	0
06/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	1,015.0000	1,261.0000	24.236	0	0	0
06/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	56.0000	38.0000	(32.143)	0	0	0
06/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,792.0000	2,074.0000	15.737	0	0	0
06/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,461.0000	2,760.0000	12.150	0	0	0
06/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,219.0000	2,889.0000	(10.252)	0	0	0
06/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	632.0000	842.0000	33.228	0	0	0
06/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,579.0000	2,252.0000	(12.679)	0	0	0
06/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	376.0000	296.0000	(21.277)	0	0	0
06/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	23.0000	31.0000	34.783	0	0	0
06/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,803.0000	1,492.0000	(17.249)	0	0	0
06/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	277.0000	219.0000	(20.939)	0	0	0
06/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	46.0000	71.0000	54.348	0	0	0
06/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	90.0000	62.0000	(31.111)	0	0	0
06/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	262.0000	207.0000	(20.992)	0	0	0
06/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	48.0000	32.0000	(33.333)	0	0	0
06/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	9.0000	16.0000	77.778	0	0	0
06/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,620.0000	1,897.0000	17.099	0	0	0
06/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	172.0000	135.0000	(21.512)	0	0	0
06/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	345.0000	272.0000	(21.159)	0	0	0
06/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,706.0000	1,986.0000	16.413	0	0	0
06/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	157.0000	257.0000	63.694	0	0	0
06/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,663.0000	1,941.0000	16.717	0	0	0
06/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	115.0000	85.0000	(26.087)	0	0	0
06/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,164.0000	928.0000	(20.275)	0	0	0
06/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,170.0000	1,425.0000	21.795	0	0	0
06/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,366.0000	3,037.0000	(9.774)	0	0	0
06/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,289.0000	1,551.0000	20.326	0	0	0
06/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	170.0000	276.0000	62.353	0	0	0
06/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,130.0000	1,383.0000	22.389	0	0	0
06/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
06/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	387.0000	304.0000	(21.447)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,432.0000	2,105.0000	(13.446)	0	0	0
06/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
06/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	485.0000	671.0000	38.351	0	0	0
06/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	160.0000	125.0000	(21.875)	0	0	0
06/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	312.0000	464.0000	48.718	0	0	0
06/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,553.0000	2,854.0000	11.790	0	0	0
06/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	868.0000	685.0000	(21.083)	0	0	0
06/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	269.0000	212.0000	(21.190)	0	0	0
06/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,300.0000	3,605.0000	9.242	0	0	0
06/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,071.0000	2,742.0000	(10.713)	0	0	0
06/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
06/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	250.0000	388.0000	55.200	0	0	0
06/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	956.0000	759.0000	(20.607)	0	0	0
06/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,056.0000	840.0000	(20.455)	0	0	200
06/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,318.0000	1,059.0000	(19.651)	0	0	0
06/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	199.0000	318.0000	59.799	0	0	0
06/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,127.0000	898.0000	(20.319)	0	0	0
06/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	170.0000	276.0000	62.353	0	0	0
06/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	763.0000	598.0000	(21.625)	0	0	0
06/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,482.0000	1,207.0000	(18.556)	0	0	0
06/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	406.0000	577.0000	42.118	0	0	0
06/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	76.0000	136.0000	78.947	0	0	0
06/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,127.0000	898.0000	(20.319)	0	0	0
06/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	111.0000	188.0000	69.369	0	0	0
06/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	692.0000	543.0000	(21.532)	0	0	0
06/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	62.0000	114.0000	83.871	0	0	0
06/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	739.0000	579.0000	(21.651)	0	0	0
06/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	111.0000	188.0000	69.369	0	0	0
06/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	92.0000	160.0000	73.913	0	0	0
06/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,482.0000	1,207.0000	(18.556)	0	0	0
06/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,399.0000	1,131.0000	(19.157)	0	0	0
06/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,318.0000	1,059.0000	(19.651)	0	0	0
06/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	841.0000	662.0000	(21.284)	0	0	0
06/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	76.0000	136.0000	78.947	0	0	0
06/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	788.0000	619.0000	(21.447)	0	0	0
06/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,568.0000	1,285.0000	(18.048)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	432.0000	608.0000	40.741	0	0	0
06/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	184.0000	297.0000	61.413	0	0	0
06/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	334.0000	491.0000	47.006	0	0	0
06/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	956.0000	759.0000	(20.607)	0	0	0
06/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,091.0000	868.0000	(20.440)	0	0	0
06/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	157.0000	257.0000	63.694	0	0	0
06/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	357.0000	519.0000	45.378	0	0	0
06/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	133.0000	220.0000	65.414	0	0	0
06/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	814.0000	640.0000	(21.376)	0	0	0
06/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,164.0000	928.0000	(20.275)	0	0	0
06/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	250.0000	388.0000	55.200	0	0	0
06/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,240.0000	991.0000	(20.081)	0	0	0
06/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	231.0000	364.0000	57.576	0	0	0
06/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	381.0000	548.0000	43.832	0	0	0
06/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	897.0000	709.0000	(20.959)	0	0	0
06/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	102.0000	174.0000	70.588	0	0	0
06/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,021.0000	812.0000	(20.470)	0	0	0
06/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	214.0000	341.0000	59.346	0	0	0
06/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	987.0000	785.0000	(20.466)	0	0	0
06/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	231.0000	364.0000	57.576	0	0	0
06/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	122.0000	202.0000	65.574	0	0	0
06/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,278.0000	1,023.0000	(19.953)	0	0	0
06/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	290.0000	438.0000	51.034	0	0	0
06/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	145.0000	238.0000	64.138	0	0	0
06/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,525.0000	1,246.0000	(18.295)	0	0	0
06/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	68.0000	125.0000	83.824	0	0	0
06/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,440.0000	1,169.0000	(18.819)	0	0	0
06/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	84.0000	148.0000	76.190	0	0	0
06/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,358.0000	1,095.0000	(19.367)	0	0	0
06/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	55.0000	104.0000	89.091	0	0	0
06/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	987.0000	785.0000	(20.466)	0	0	0
06/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,612.0000	1,325.0000	(17.804)	0	0	0
06/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,201.0000	959.0000	(20.150)	0	0	0
06/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,092.0000	1,342.0000	22.894	0	0	0
06/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	398.0000	313.0000	(21.357)	0	0	0
06/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	520.0000	409.0000	(21.346)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	868.0000	1,103.0000	27.074	0	0	0
06/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	475.0000	374.0000	(21.263)	0	0	0
06/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	764.0000	988.0000	29.319	0	0	0
06/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	941.0000	1,181.0000	25.505	0	0	0
06/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	448.0000	352.0000	(21.429)	0	0	0
06/01/2009	€ / R 2009/06/12			Currency Future	13.2851	12.9392	(2.604)	0.0000	0.0000	2,605
06/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,118.0000	1,287.0000	15.116	0	0	0
06/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	440.0000	318.0000	(27.727)	0	0	0
06/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	394.0000	281.0000	(28.680)	0	0	0
06/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	806.0000	623.0000	(22.705)	0	0	0
06/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,005.0000	2,229.0000	11.172	0	0	0
06/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	578.0000	430.0000	(25.606)	0	0	0
06/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,159.0000	2,392.0000	10.792	0	0	0
06/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	853.0000	676.0000	(20.750)	0	0	0
06/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	625.0000	470.0000	(24.800)	0	0	0
06/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	609.0000	456.0000	(25.123)	0	0	0
06/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	416.0000	299.0000	(28.125)	0	0	0
06/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,220.0000	1,384.0000	13.443	0	0	0
06/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,540.0000	1,731.0000	12.403	0	0	0
06/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	729.0000	557.0000	(23.594)	0	0	0
06/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	519.0000	382.0000	(26.397)	0	0	0
06/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,344.0000	1,518.0000	12.946	0	0	0
06/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,081.0000	2,310.0000	11.004	0	0	0
06/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	465.0000	339.0000	(27.097)	0	0	0
06/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,784.0000	1,993.0000	11.715	0	0	0
06/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,713.0000	1,916.0000	11.851	0	0	0
06/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	641.0000	483.0000	(24.649)	0	0	0
06/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,930.0000	2,149.0000	11.347	0	0	0
06/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,608.0000	1,804.0000	12.189	0	0	0
06/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,506.0000	1,694.0000	12.483	0	0	0
06/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	961.0000	778.0000	(19.043)	0	0	0
06/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,392.0000	1,126.0000	(19.109)	0	0	0
06/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,152.0000	1,319.0000	14.497	0	0	0
06/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	470.0000	545.0000	15.957	0	0	0
06/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,677.0000	1,879.0000	12.045	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	593.0000	443.0000	(25.295)	0	0	0
06/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,642.0000	1,841.0000	12.119	0	0	0
06/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	806.0000	955.0000	18.486	0	0	0
06/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	505.0000	371.0000	(26.535)	0	0	0
06/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,041.0000	845.0000	(18.828)	0	0	0
06/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,574.0000	1,767.0000	12.262	0	0	0
06/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,820.0000	2,032.0000	11.648	0	0	0
06/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	837.0000	658.0000	(21.386)	0	0	0
06/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	748.0000	573.0000	(23.396)	0	0	0
06/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	786.0000	606.0000	(22.901)	0	0	0
06/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,621.0000	1,338.0000	(17.458)	0	0	0
06/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	562.0000	418.0000	(25.623)	0	0	0
06/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,152.0000	1,319.0000	14.497	0	0	0
06/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	717.0000	860.0000	19.944	0	0	0
06/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	386.0000	448.0000	16.062	0	0	0
06/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	453.0000	328.0000	(27.594)	0	0	0
06/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	837.0000	658.0000	(21.386)	0	0	0
06/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	777.0000	923.0000	18.790	0	0	0
06/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,473.0000	1,658.0000	12.559	0	0	0
06/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,968.0000	2,189.0000	11.230	0	0	0
06/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,186.0000	1,351.0000	13.912	0	0	0
06/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	675.0000	512.0000	(24.148)	0	0	0
06/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,062.0000	862.0000	(18.832)	0	0	0
06/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	507.0000	587.0000	15.779	0	0	0
06/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	428.0000	309.0000	(27.804)	0	0	0
06/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	821.0000	640.0000	(22.046)	0	0	0
06/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,455.0000	1,184.0000	(18.625)	0	0	0
06/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,834.0000	1,537.0000	(16.194)	0	0	0
06/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	240.0000	(29.619)	0	0	0
06/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,251.0000	1,417.0000	13.269	0	0	0
06/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	865.0000	1,021.0000	18.035	0	0	0
06/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	299.0000	348.0000	16.388	0	0	0
06/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,356.0000	2,601.0000	10.399	0	0	0
06/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,186.0000	1,351.0000	13.912	0	0	0
06/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,000.0000	810.0000	(19.000)	0	0	0
06/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,761.0000	1,469.0000	(16.581)	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
06/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,043.0000	2,270.0000	11.111	0	0	0
06/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	507.0000	587.0000	15.779	0	0	0
06/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	326.0000	380.0000	16.564	0	0	0
06/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,000.0000	810.0000	(19.000)	0	0	0
06/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,157.0000	939.0000	(18.842)	0	0	0
06/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,392.0000	1,126.0000	(19.109)	0	0	0
06/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	729.0000	557.0000	(23.594)	0	0	0
06/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	548.0000	406.0000	(25.912)	0	0	0
06/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	428.0000	309.0000	(27.804)	0	0	0
06/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,052.0000	1,224.0000	16.350	0	0	0
06/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	980.0000	794.0000	(18.980)	0	0	0
06/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,690.0000	1,402.0000	(17.041)	0	0	0
06/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,344.0000	1,518.0000	12.946	0	0	0
06/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	865.0000	1,021.0000	18.035	0	0	0
06/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	887.0000	713.0000	(19.617)	0	0	0
06/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	672.0000	800.0000	19.048	0	0	0
06/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	370.0000	430.0000	16.216	0	0	0
06/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	340.0000	396.0000	16.471	0	0	0
06/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	361.0000	256.0000	(29.086)	0	0	0
06/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,871.0000	1,572.0000	(15.981)	0	0	0
06/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,748.0000	1,955.0000	11.842	0	0	0
06/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	821.0000	640.0000	(22.046)	0	0	0
06/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,312.0000	1,484.0000	13.110	0	0	0
06/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,102.0000	900.0000	(18.330)	0	0	0
06/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	286.0000	333.0000	16.434	0	0	0
06/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	658.0000	498.0000	(24.316)	0	0	0
06/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	895.0000	1,055.0000	17.877	0	0	0
06/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,797.0000	1,503.0000	(16.361)	0	0	0
06/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,043.0000	2,270.0000	11.111	0	0	0
06/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,968.0000	2,189.0000	11.230	0	0	0
06/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	312.0000	364.0000	16.667	0	0	0
06/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,276.0000	2,517.0000	10.589	0	0	0
06/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,120.0000	2,351.0000	10.896	0	0	0
06/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,726.0000	1,435.0000	(16.860)	0	0	0
06/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,506.0000	1,694.0000	12.483	0	0	0
06/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	405.0000	290.0000	(28.395)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,655.0000	1,370.0000	(17.221)	0	0	0
06/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	641.0000	483.0000	(24.649)	0	0	0
06/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	453.0000	328.0000	(27.594)	0	0	0
06/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	533.0000	394.0000	(26.079)	0	0	0
06/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,440.0000	1,623.0000	12.708	0	0	0
06/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,820.0000	2,032.0000	11.648	0	0	0
06/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	355.0000	413.0000	16.338	0	0	0
06/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,020.0000	1,193.0000	16.961	0	0	0
06/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	565.0000	654.0000	15.752	0	0	0
06/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	926.0000	1,089.0000	17.603	0	0	0
06/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	988.0000	1,158.0000	17.206	0	0	0
06/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	505.0000	371.0000	(26.535)	0	0	0
06/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	628.0000	737.0000	17.357	0	0	0
06/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	923.0000	747.0000	(19.068)	0	0	0
06/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	593.0000	443.0000	(25.295)	0	0	0
06/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	383.0000	272.0000	(28.982)	0	0	0
06/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	957.0000	1,123.0000	17.346	0	0	0
06/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,608.0000	1,804.0000	12.189	0	0	0
06/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,677.0000	1,879.0000	12.045	0	0	0
06/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	905.0000	732.0000	(19.116)	0	0	0
06/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	562.0000	418.0000	(25.623)	0	0	0
06/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,213.0000	976.0000	(19.538)	0	0	0
06/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	767.0000	589.0000	(23.207)	0	0	0
06/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,198.0000	2,433.0000	10.692	0	0	0
06/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,300.0000	1,043.0000	(19.769)	0	0	0
06/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,437.0000	2,686.0000	10.217	0	0	0
06/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	586.0000	677.0000	15.529	0	0	0
06/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	675.0000	512.0000	(24.148)	0	0	0
06/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	905.0000	732.0000	(19.116)	0	0	0
06/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	286.0000	198.0000	(30.769)	0	0	0
06/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	402.0000	467.0000	16.169	0	0	0
06/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,440.0000	1,623.0000	12.708	0	0	0
06/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,281.0000	1,450.0000	13.193	0	0	0
06/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,553.0000	1,275.0000	(17.901)	0	0	0
06/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,085.0000	1,255.0000	15.668	0	0	0
06/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	942.0000	762.0000	(19.108)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	870.0000	694.0000	(20.230)	0	0	0
06/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,587.0000	1,306.0000	(17.706)	0	0	0
06/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	240.0000	(29.619)	0	0	0
06/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,271.0000	1,016.0000	(20.063)	0	0	0
06/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,020.0000	1,193.0000	16.961	0	0	0
06/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,356.0000	2,601.0000	10.399	0	0	0
06/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	418.0000	486.0000	16.268	0	0	0
06/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,519.0000	2,772.0000	10.044	0	0	0
06/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,423.0000	1,155.0000	(18.833)	0	0	0
06/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,601.0000	2,858.0000	9.881	0	0	0
06/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,540.0000	1,731.0000	12.403	0	0	0
06/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	304.0000	211.0000	(30.592)	0	0	0
06/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	625.0000	470.0000	(24.800)	0	0	0
06/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	322.0000	225.0000	(30.124)	0	0	0
06/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	452.0000	525.0000	16.150	0	0	0
06/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,893.0000	2,110.0000	11.463	0	0	0
06/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,487.0000	1,214.0000	(18.359)	0	0	0
06/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	478.0000	349.0000	(26.987)	0	0	0
06/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	488.0000	566.0000	15.984	0	0	0
06/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,408.0000	1,588.0000	12.784	0	0	0
06/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,021.0000	827.0000	(19.001)	0	0	0
06/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,455.0000	1,184.0000	(18.625)	0	0	0
06/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	470.0000	545.0000	15.957	0	0	0
06/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,473.0000	1,658.0000	12.559	0	0	0
06/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	658.0000	498.0000	(24.316)	0	0	0
06/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	836.0000	988.0000	18.182	0	0	0
06/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,021.0000	827.0000	(19.001)	0	0	0
06/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	492.0000	360.0000	(26.829)	0	0	0
06/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	836.0000	988.0000	18.182	0	0	0
06/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,856.0000	2,071.0000	11.584	0	0	0
06/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	717.0000	860.0000	19.944	0	0	0
06/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	693.0000	527.0000	(23.954)	0	0	0
06/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,102.0000	900.0000	(18.330)	0	0	0
06/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,184.0000	957.0000	(19.172)	0	0	0
06/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	649.0000	768.0000	18.336	0	0	0
06/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,908.0000	1,607.0000	(15.776)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,761.0000	1,469.0000	(16.581)	0	0	0
06/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	273.0000	318.0000	16.484	0	0	0
06/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	694.0000	830.0000	19.597	0	0	0
06/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	672.0000	800.0000	19.048	0	0	0
06/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	586.0000	677.0000	15.529	0	0	0
06/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	606.0000	707.0000	16.667	0	0	0
06/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,241.0000	996.0000	(19.742)	0	0	0
06/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,082.0000	881.0000	(18.577)	0	0	0
06/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,423.0000	1,155.0000	(18.833)	0	0	0
06/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	747.0000	892.0000	19.411	0	0	0
06/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	488.0000	566.0000	15.984	0	0	0
06/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,041.0000	845.0000	(18.828)	0	0	0
06/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	806.0000	955.0000	18.486	0	0	0
06/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,271.0000	1,016.0000	(20.063)	0	0	0
06/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	326.0000	380.0000	16.564	0	0	0
06/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	694.0000	830.0000	19.597	0	0	0
06/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,157.0000	939.0000	(18.842)	0	0	0
06/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,129.0000	919.0000	(18.601)	0	0	0
06/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,129.0000	919.0000	(18.601)	0	0	0
06/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	386.0000	448.0000	16.062	0	0	0
06/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,621.0000	1,338.0000	(17.458)	0	0	0
06/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,241.0000	996.0000	(19.742)	0	0	0
06/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	606.0000	707.0000	16.667	0	0	0
06/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	545.0000	631.0000	15.780	0	0	0
06/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,330.0000	1,070.0000	(19.549)	0	0	0
06/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,361.0000	1,098.0000	(19.324)	0	0	0
06/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	526.0000	609.0000	15.779	0	0	0
06/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,520.0000	1,244.0000	(18.158)	0	0	0
06/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	418.0000	486.0000	16.268	0	0	0
06/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	435.0000	505.0000	16.092	0	0	0
06/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,587.0000	1,306.0000	(17.706)	0	0	0
06/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	402.0000	467.0000	16.169	0	0	0
06/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	565.0000	654.0000	15.752	0	0	0
06/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,553.0000	1,275.0000	(17.901)	0	0	0
06/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,300.0000	1,043.0000	(19.769)	0	0	0
06/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,220.0000	1,384.0000	13.443	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,376.0000	1,553.0000	12.863	0	0	0
06/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	711.0000	542.0000	(23.769)	0	0	0
06/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	942.0000	762.0000	(19.108)	0	0	0
06/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	957.0000	1,123.0000	17.346	0	0	0
06/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,281.0000	1,450.0000	13.193	0	0	0
06/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	806.0000	623.0000	(22.705)	0	0	0
06/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,118.0000	1,287.0000	15.116	0	0	0
06/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	767.0000	589.0000	(23.207)	0	0	0
06/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	853.0000	676.0000	(20.750)	0	0	0
06/01/2009	€ / R 2009/09/14			Currency Future	13.4994	13.1492	(2.594)	0.0000	0.0000	0
06/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,121.0000	909.0000	(18.912)	0	0	0
06/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,010.0000	802.0000	(20.594)	0	0	0
06/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,422.0000	1,559.0000	9.634	0	0	0
06/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,422.0000	1,559.0000	9.634	0	0	0
06/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,291.0000	1,436.0000	11.232	0	0	0
06/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,868.0000	2,028.0000	8.565	0	0	0
06/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,089.0000	872.0000	(19.927)	0	0	0
06/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	834.0000	648.0000	(22.302)	0	0	0
06/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,737.0000	1,888.0000	8.693	0	0	0
06/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,935.0000	2,099.0000	8.475	0	0	0
06/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	937.0000	737.0000	(21.345)	0	0	0
06/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	867.0000	677.0000	(21.915)	0	0	0
06/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,490.0000	1,623.0000	8.926	0	0	0
06/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,802.0000	1,957.0000	8.602	0	0	0
06/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,802.0000	1,957.0000	8.602	0	0	0
06/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	901.0000	707.0000	(21.532)	0	0	0
06/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	901.0000	707.0000	(21.532)	0	0	0
06/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,611.0000	1,753.0000	8.814	0	0	0
06/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,190.0000	985.0000	(17.227)	0	0	0
06/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	937.0000	737.0000	(21.345)	0	0	0
06/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,737.0000	1,888.0000	8.693	0	0	0
06/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,121.0000	909.0000	(18.912)	0	0	0
06/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	973.0000	769.0000	(20.966)	0	0	0
06/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	756.0000	581.0000	(23.148)	0	0	0
06/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,674.0000	1,820.0000	8.722	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,106.0000	2,282.0000	8.357	0	0	0
06/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,226.0000	1,026.0000	(16.313)	0	0	0
06/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,227.0000	1,376.0000	12.143	0	0	0
06/01/2009	€ / R	2009/09/14	14.00	Put	Currency Future	1,550.0000	1,687.0000	8.839	0	0	0
06/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,490.0000	1,623.0000	8.926	0	0	0
06/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,356.0000	1,497.0000	10.398	0	0	0
06/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,089.0000	872.0000	(19.927)	0	0	0
06/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,155.0000	946.0000	(18.095)	0	0	0
06/01/2009	€ / R	2009/09/14	14.00	Call	Currency Future	1,049.0000	837.0000	(20.210)	0	0	0
06/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	0.0000	1,091.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	0.0000	1,058.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.30	Put	Currency Future	0.0000	1,242.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.20	Put	Currency Future	0.0000	1,177.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	0.0000	1,114.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	0.0000	1,163.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.20	Call	Currency Future	0.0000	1,126.0000	100.000	0	0	0
06/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	0.0000	1,309.0000	100.000	0	0	0
06/01/2009	ALBI	2009/02/05			Index Future	303.5600	301.7300	(0.603)	0.0000	0.0000	601
06/01/2009	ALBI	2009/05/07			Index Future	311.9010	310.0190	(0.603)	0.0000	0.0000	0
06/01/2009	ALBI	2009/08/06			Index Future	318.9610	317.0600	(0.596)	0.0000	0.0000	0
06/01/2009	CRD1	2009/02/05			Index Future	125.1520	125.0180	(0.107)	0.0000	0.0000	0
06/01/2009	CRD1	2009/05/07			Index Future	128.5560	128.4190	(0.107)	0.0000	0.0000	0
06/01/2009	CRD1	2009/08/06			Index Future	131.6630	131.5250	(0.105)	0.0000	0.0000	2
06/01/2009	GOVI	2009/02/05			jGovi	304.8430	303.0870	(0.576)	0.0000	0.0000	507
06/01/2009	GOVI	2009/05/07			jGovi	313.1350	311.3330	(0.575)	0.0000	0.0000	0
06/01/2009	GOVI	2009/08/06			jGovi	320.7020	318.8620	(0.574)	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
06/01/2009	ILBI	2009/02/05			Index Future	337.9880	337.9880	-	0.0000	0.0000	2
06/01/2009	ILBI	2009/05/07			Index Future	347.8840	347.8840	-	0.0000	0.0000	0
06/01/2009	J153	2010/08/31			jSwap	9.1990	9.2410	0.457	0.0000	0.0000	0
06/01/2009	J157	2015/09/15			jSwap	8.2450	8.3350	1.092	0.0000	0.0000	0
06/01/2009	J186	2026/12/21			jSwap	7.2510	7.4050	2.124	0.0000	0.0000	0
06/01/2009	J201	2014/12/22			jSwap	8.0620	8.1490	1.079	0.0000	0.0000	0
06/01/2009	J203	2017/09/15			jSwap	8.1320	8.2390	1.316	0.0000	0.0000	0
06/01/2009	J204	2018/12/21			jSwap	7.8990	8.0120	1.431	0.0000	0.0000	0
06/01/2009	J207	2020/01/15			jSwap	8.1020	8.2130	1.370	0.0000	0.0000	0
06/01/2009	JBAR	2005/12/21			jBar	11.4250	11.4250	-	0.0000	0.0000	0
06/01/2009	JFRA	2009/02/05			jFra	10.9730	10.9480	(0.228)	0.0000	0.0000	0
06/01/2009	JFRA	2009/05/07			jFra	8.9850	9.0430	0.646	0.0000	0.0000	0
06/01/2009	JFRA	2009/08/06			jFra	7.4690	7.5520	1.111	0.0000	0.0000	0
06/01/2009	JFRA	2009/11/05			jFra	7.1500	7.1970	0.657	0.0000	0.0000	0
06/01/2009	JN02	2009/02/05			jNote	8.0550	8.1070	0.646	0.0000	0.0000	0
06/01/2009	JN02	2009/05/07			jNote	7.6180	7.6760	0.761	0.0000	0.0000	0
06/01/2009	JN02	2009/08/06			jNote	7.4520	7.5050	0.711	0.0000	0.0000	0
06/01/2009	JN05	2009/02/05			jNote	7.9200	7.9930	0.922	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
06/01/2009	JN05	2009/05/07			jNote	7.7280	7.8110	1.074	0.0000	0.0000	0
06/01/2009	JN05	2009/08/06			jNote	7.6520	7.7420	1.176	0.0000	0.0000	0
06/01/2009	JN10	2009/02/05			jNote	7.7540	7.8670	1.457	0.0000	0.0000	0
06/01/2009	JN10	2009/05/07			jNote	7.6240	7.7410	1.535	0.0000	0.0000	0
06/01/2009	JN10	2009/08/06			jNote	7.5610	7.6790	1.561	0.0000	0.0000	0
06/01/2009	JROD	2009/01/30			jRod	11.5400	11.5370	(0.026)	0.0000	0.0000	0
06/01/2009	JROD	2009/02/27			jRod	11.4660	11.4630	(0.026)	0.0000	0.0000	0
06/01/2009	JROD	2009/03/31			jRod	11.4360	11.4340	(0.017)	0.0000	0.0000	0
06/01/2009	JROD	2009/04/30			jRod	11.3990	11.4000	0.009	0.0000	0.0000	0
06/01/2009	JROD	2009/05/29			jRod	11.1390	11.1410	0.018	0.0000	0.0000	0
06/01/2009	JROD	2009/06/30			jRod	10.8010	10.8050	0.037	0.0000	0.0000	0
06/01/2009	OTH1	2009/02/05			Index Future	296.2080	294.0710	(0.721)	0.0000	0.0000	0
06/01/2009	OTH1	2009/05/07			Index Future	304.2650	302.0720	(0.721)	0.0000	0.0000	0
06/01/2009	OTH1	2009/08/06			Index Future	311.6170	309.3770	(0.719)	0.0000	0.0000	3
06/01/2009	R153	2009/02/05			Bond Future	7.1400	7.1580	0.252	7.2300	7.2300	6,914
06/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,249.0000	4,221.0000	(0.659)	0	0	0
06/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R153	2009/05/07			Bond Future	6.4830	6.5030	0.308	0.0000	0.0000	0
06/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,727.0000	3,702.0000	(0.671)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	208.0000	208.0000	-	0	0	0
06/01/2009	R153	2009/08/06			Bond Future	5.7900	5.8120	0.380	0.0000	0.0000	0
06/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,885.0000	4,863.0000	(0.450)	0	0	0
06/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	550.0000	552.0000	0.364	0	0	0
06/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	602.0000	604.0000	0.332	0	0	0
06/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,687.0000	4,666.0000	(0.448)	0	0	0
06/01/2009	R157	2009/02/05			Bond Future	7.2280	7.3120	1.162	7.3500	7.3500	16,509
06/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	215.0000	253.0000	17.674	0	0	0
06/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	6,362.0000	5,881.0000	(7.561)	0	0	850
06/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	52.0000	62.0000	19.231	0	0	0
06/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	9,072.0000	8,562.0000	(5.622)	0	0	600
06/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	850
06/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	13,174.0000	12,655.0000	(3.940)	0	0	600
06/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
06/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	11,817.0000	11,300.0000	(4.375)	0	0	0
06/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	15,836.0000	15,316.0000	(3.284)	0	0	0
06/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/01/2009	R157	2009/05/07			Bond Future	7.0600	7.1470	1.232	0.0000	0.0000	1,727
06/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	4,246.0000	3,942.0000	(7.160)	0	0	386
06/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,104.0000	3,324.0000	7.088	0	0	0
06/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	5,637.0000	5,962.0000	5.765	0	0	0
06/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	11,592.0000	11,119.0000	(4.080)	0	0	0
06/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	2,195.0000	1,994.0000	(9.157)	0	0	0
06/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	505.0000	555.0000	9.901	0	0	0
06/01/2009	R157	2009/08/06			Bond Future	6.9390	7.0310	1.326	0.0000	0.0000	5,000
06/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	12,705.0000	12,171.0000	(4.203)	0	0	0
06/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
06/01/2009	R186	2009/02/05			Bond Future	7.2070	7.3400	1.845	7.3700	7.3500	10,325
06/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	28.0000	40.0000	42.857	0	0	0
06/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	21,997.0000	20,389.0000	(7.310)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	R186	2009/05/07			Bond Future	7.1020	7.2370	1.901	0.0000	0.0000	0
06/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	3,447.0000	3,884.0000	12.678	0	0	0
06/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	13,897.0000	12,681.0000	(8.750)	0	0	2,500
06/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	4,600.0000	3,981.0000	(13.457)	0	0	97
06/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	12,344.0000	13,377.0000	8.368	0	0	0
06/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	21,992.0000	20,533.0000	(6.634)	0	0	0
06/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,272.0000	1,465.0000	15.173	0	0	0
06/01/2009	R186	2009/08/06			Bond Future	7.0360	7.1740	1.961	0.0000	0.0000	2,500
06/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	24,427.0000	23,037.0000	(5.690)	0	0	0
06/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,065.0000	3,362.0000	9.690	0	0	0
06/01/2009	R196	2009/02/05			Bond Future	11.4100	11.4140	0.035	0.0000	0.0000	0
06/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	590.0000	580.0000	(1.695)	0	0	0
06/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	624.0000	614.0000	(1.603)	0	0	0
06/01/2009	R196	2009/05/07			Bond Future	11.4610	11.4770	0.140	0.0000	0.0000	0
06/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	55.0000	50.0000	(9.091)	0	0	0
06/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	192.0000	192.0000	-	0	0	0
06/01/2009	R201	2009/02/05			Bond Future	7.2660	7.3500	1.156	0.0000	0.0000	2
06/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	9,208.0000	8,797.0000	(4.464)	0	0	0
06/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R201	2009/05/07			Bond Future	7.0490	7.1370	1.248	0.0000	0.0000	0
06/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	9,926.0000	9,506.0000	(4.231)	0	0	0
06/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
06/01/2009	R201	2009/08/06			Bond Future	6.9050	6.9980	1.347	0.0000	0.0000	0
06/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
06/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	10,234.0000	9,806.0000	(4.182)	0	0	0
06/01/2009	R203	2009/02/05			Bond Future	7.3380	7.4210	1.131	0.0000	0.0000	38
06/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	11,579.0000	11,040.0000	(4.655)	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
06/01/2009	R203	2009/05/07			Bond Future	7.1810	7.2670	1.198	0.0000	0.0000	0
06/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	10,962.0000	10,409.0000	(5.045)	0	0	0
06/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R203	2009/08/06			Bond Future	7.0800	7.1690	1.257	0.0000	0.0000	0
06/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	12,729.0000	12,166.0000	(4.423)	0	0	0
06/01/2009	R204	2009/02/05			Bond Future	7.3440	7.4270	1.130	0.0000	0.0000	9
06/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	12,522.0000	11,932.0000	(4.712)	0	0	0
06/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R204	2009/05/07			Bond Future	7.2040	7.2890	1.180	0.0000	0.0000	0
06/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	11,798.0000	11,198.0000	(5.086)	0	0	0
06/01/2009	R204	2009/08/06			Bond Future	7.1170	7.2050	1.236	0.0000	0.0000	0
06/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	13,678.0000	13,064.0000	(4.489)	0	0	0
06/01/2009	R206	2009/02/05			Bond Future	7.2770	7.3610	1.154	0.0000	0.0000	1,730
06/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	7,715.0000	7,371.0000	(4.459)	0	0	0
06/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R206	2009/05/07			Bond Future	7.0350	7.1250	1.279	0.0000	0.0000	0
06/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
06/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	7,460.0000	7,105.0000	(4.759)	0	0	0
06/01/2009	R206	2009/08/06			Bond Future	6.8690	6.9640	1.383	0.0000	0.0000	0
06/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	14.0000	18.0000	28.571	0	0	0
06/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	8,627.0000	8,270.0000	(4.138)	0	0	0
06/01/2009	R207	2009/02/05			Bond Future	7.3900	7.4720	1.110	0.0000	0.0000	0
06/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	12,538.0000	11,936.0000	(4.801)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	R207	2009/05/07			Bond Future	7.2650	7.3500	1.170	0.0000	0.0000	0
06/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	11,742.0000	11,121.0000	(5.289)	0	0	0
06/01/2009	R207	2009/08/06			Bond Future	7.1880	7.2750	1.210	0.0000	0.0000	0
06/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	13,649.0000	13,019.0000	(4.616)	0	0	0
06/01/2009	R208	2009/02/05			Bond Future	7.4180	7.5080	1.213	0.0000	0.0000	0
06/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	9,490.0000	8,806.0000	(7.208)	0	0	0
06/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R208	2009/05/07			Bond Future	7.3010	7.3930	1.260	0.0000	0.0000	0
06/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	10,271.0000	9,572.0000	(6.806)	0	0	0
06/01/2009	R208	2009/08/06			Bond Future	7.2400	7.3340	1.298	0.0000	0.0000	0
06/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	13,782.0000	13,073.0000	(5.144)	0	0	0
06/01/2009	R209	2009/02/05			Bond Future	6.8350	6.9770	2.078	0.0000	0.0000	5,545
06/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	20,578.0000	18,956.0000	(7.882)	0	0	0
06/01/2009	R209	2009/05/07			Bond Future	6.7500	6.8930	2.119	0.0000	0.0000	0
06/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	21,529.0000	19,873.0000	(7.692)	0	0	0
06/01/2009	R209	2009/08/06			Bond Future	6.6940	6.8400	2.181	0.0000	0.0000	0
06/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	20,170.0000	18,467.0000	(8.443)	0	0	0
06/01/2009	TRT1	2009/02/05			Index Future	300.9900	299.2550	(0.576)	0.0000	0.0000	0
06/01/2009	TRT1	2009/05/07			Index Future	309.1770	307.3970	(0.576)	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
06/01/2009	TRT1	2009/08/06			Index Future	316.6480	314.8300	(0.574)	0.0000	0.0000	100
06/01/2009	ZAAD	2009/03/16			Currency Future	6.8041	6.8055	0.021	6.6800	6.6800	8,540
06/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
06/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	734.0000	735.0000	0.136	0	0	0
06/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	158.0000	159.0000	0.633	0	0	0
06/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	633.0000	633.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	406.0000	407.0000	0.246	0	0	0
06/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	481.0000	482.0000	0.208	0	0	0
06/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	362.0000	365.0000	0.829	0	0	0
06/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
06/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	824.0000	825.0000	0.121	0	0	0
06/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
06/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	239.0000	240.0000	0.418	0	0	0
06/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	158.0000	159.0000	0.633	0	0	0
06/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	270.0000	271.0000	0.370	0	0	0
06/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	20.0000	20.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,321.0000	1,320.0000	(0.076)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	421.0000	422.0000	0.238	0	0	0
06/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	239.0000	242.0000	1.255	0	0	0
06/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	362.0000	365.0000	0.829	0	0	0
06/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	274.0000	276.0000	0.730	0	0	0
06/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
06/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,228.0000	1,227.0000	(0.081)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	239.0000	242.0000	1.255	0	0	0
06/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	210.0000	212.0000	0.952	0	0	0
06/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	690.0000	692.0000	0.290	0	0	0
06/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
06/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	117.0000	117.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
06/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	293.0000	296.0000	1.024	0	0	0
06/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	165.0000	166.0000	0.606	0	0	0
06/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,136.0000	1,136.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,046.0000	1,046.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	561.0000	561.0000	-	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
06/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
06/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	224.0000	226.0000	0.893	0	0	0
06/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
06/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,416.0000	1,415.0000	(0.071)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	210.0000	211.0000	0.476	0	0	0
06/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	256.0000	258.0000	0.781	0	0	0
06/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	710.0000	710.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
06/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	370.0000	371.0000	0.270	0	0	0
06/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	314.0000	317.0000	0.955	0	0	0
06/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	302.0000	303.0000	0.331	0	0	0
06/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	36.0000	36.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	958.0000	958.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,002.0000	1,001.0000	(0.100)	0	0	0
06/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
06/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	30.0000	30.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	335.0000	336.0000	0.299	0	0	0
06/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	443.0000	444.0000	0.226	0	0	0
06/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	749.0000	749.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	647.0000	649.0000	0.309	0	0	0
06/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,274.0000	1,274.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	335.0000	336.0000	0.299	0	0	0
06/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	270.0000	271.0000	0.370	0	0	0
06/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	183.0000	184.0000	0.546	0	0	0
06/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	870.0000	871.0000	0.115	0	0	0
06/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	872.0000	872.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	917.0000	918.0000	0.109	0	0	0
06/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
06/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	370.0000	371.0000	0.270	0	0	0
06/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
06/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,182.0000	1,181.0000	(0.085)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	52.0000	52.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	224.0000	226.0000	0.893	0	0	0
06/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	62.0000	63.0000	1.613	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
06/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	391.0000	393.0000	0.512	0	0	0
06/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	24.0000	24.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
06/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	43.0000	43.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
06/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	606.0000	607.0000	0.165	0	0	0
06/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
06/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	100.0000	100.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	314.0000	317.0000	0.955	0	0	0
06/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	778.0000	780.0000	0.257	0	0	0
06/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,136.0000	1,136.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
06/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	61.0000	61.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
06/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
06/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	210.0000	211.0000	0.476	0	0	0
06/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	36.0000	36.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	831.0000	830.0000	(0.120)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	183.0000	184.0000	0.546	0	0	0
06/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,091.0000	1,090.0000	(0.092)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	647.0000	649.0000	0.309	0	0	0
06/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	136.0000	137.0000	0.735	0	0	0
06/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	43.0000	43.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	566.0000	567.0000	0.177	0	0	0
06/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	521.0000	521.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	391.0000	393.0000	0.512	0	0	0
06/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	671.0000	671.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	150.0000	152.0000	1.333	0	0	0
06/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
06/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	789.0000	789.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
06/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	136.0000	137.0000	0.735	0	0	0
06/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	915.0000	915.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	175.0000	176.0000	0.571	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
06/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	274.0000	276.0000	0.730	0	0	0
06/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
06/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	489.0000	490.0000	0.204	0	0	0
06/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	454.0000	455.0000	0.220	0	0	0
06/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	596.0000	597.0000	0.168	0	0	0
06/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	337.0000	340.0000	0.890	0	0	0
06/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	489.0000	490.0000	0.204	0	0	0
06/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	443.0000	444.0000	0.226	0	0	0
06/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
06/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	337.0000	340.0000	0.890	0	0	0
06/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	633.0000	633.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
06/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	710.0000	710.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	165.0000	166.0000	0.606	0	0	0
06/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	561.0000	561.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	690.0000	692.0000	0.290	0	0	0
06/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	481.0000	482.0000	0.208	0	0	0
06/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
06/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	521.0000	521.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	526.0000	528.0000	0.380	0	0	0
06/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	454.0000	455.0000	0.220	0	0	0
06/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	72.0000	72.0000	-	0	0	0
06/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	100.0000	100.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12			Currency Future	6.9029	6.9033	0.006	0.0000	0.0000	820
06/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	580.0000	578.0000	(0.345)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	188.0000	184.0000	(2.128)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	430.0000	429.0000	(0.233)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	227.0000	224.0000	(1.322)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	640.0000	637.0000	(0.469)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	448.0000	448.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	305.0000	303.0000	(0.656)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
06/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	882.0000	883.0000	0.113	0	0	0
06/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	251.0000	249.0000	(0.797)	0	0	0

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06/01/2009	ZAAD 2009/06/12	7.15	Put	Currency Future	597.0000	597.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.30	Put	Currency Future	708.0000	709.0000	0.141	0	0	0
06/01/2009	ZAAD 2009/06/12	7.55	Call	Currency Future	235.0000	236.0000	0.426	0	0	0
06/01/2009	ZAAD 2009/06/12	7.40	Call	Currency Future	279.0000	280.0000	0.358	0	0	0
06/01/2009	ZAAD 2009/06/12	6.85	Put	Currency Future	395.0000	394.0000	(0.253)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.90	Put	Currency Future	427.0000	426.0000	(0.234)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.30	Call	Currency Future	311.0000	312.0000	0.322	0	0	0
06/01/2009	ZAAD 2009/06/12	6.20	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.80	Put	Currency Future	1,072.0000	1,072.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.80	Put	Currency Future	1,072.0000	1,072.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.10	Put	Currency Future	561.0000	561.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	6.85	Put	Currency Future	395.0000	394.0000	(0.253)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.00	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.60	Call	Currency Future	554.0000	552.0000	(0.361)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.85	Call	Currency Future	448.0000	448.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.70	Put	Currency Future	994.0000	995.0000	0.101	0	0	0
06/01/2009	ZAAD 2009/06/12	6.30	Put	Currency Future	141.0000	138.0000	(2.128)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.10	Call	Currency Future	364.0000	364.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.65	Put	Currency Future	956.0000	957.0000	0.105	0	0	0
06/01/2009	ZAAD 2009/06/12	6.30	Call	Currency Future	744.0000	741.0000	(0.403)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.05	Call	Currency Future	379.0000	379.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	6.80	Call	Currency Future	468.0000	468.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	6.95	Put	Currency Future	459.0000	458.0000	(0.218)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.75	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.55	Put	Currency Future	882.0000	883.0000	0.113	0	0	0
06/01/2009	ZAAD 2009/06/12	6.00	Call	Currency Future	977.0000	975.0000	(0.205)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.40	Put	Currency Future	776.0000	777.0000	0.129	0	0	0
06/01/2009	ZAAD 2009/06/12	6.90	Call	Currency Future	430.0000	429.0000	(0.233)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.95	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.75	Put	Currency Future	334.0000	333.0000	(0.299)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.65	Call	Currency Future	209.0000	210.0000	0.478	0	0	0
06/01/2009	ZAAD 2009/06/12	6.20	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
06/01/2009	ZAAD 2009/06/12	6.70	Put	Currency Future	305.0000	303.0000	(0.656)	0	0	0
06/01/2009	ZAAD 2009/06/12	7.00	Call	Currency Future	395.0000	395.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	6.80	Call	Currency Future	468.0000	468.0000	-	0	0	0
06/01/2009	ZAAD 2009/06/12	7.55	Call	Currency Future	235.0000	236.0000	0.426	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	93.0000	90.0000	(3.226)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
06/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	896.0000	894.0000	(0.223)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	526.0000	526.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	155.0000	156.0000	0.645	0	0	0
06/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	427.0000	426.0000	(0.234)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	526.0000	526.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	365.0000	364.0000	(0.274)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	104.0000	101.0000	(2.885)	0	0	0
06/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	137.0000	137.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	379.0000	379.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	156.0000	152.0000	(2.564)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	492.0000	492.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	459.0000	458.0000	(0.218)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	277.0000	275.0000	(0.722)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,152.0000	1,152.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	104.0000	101.0000	(2.885)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	222.0000	223.0000	0.450	0	0	0
06/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	350.0000	350.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	919.0000	920.0000	0.109	0	0	0
06/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	365.0000	364.0000	(0.274)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	811.0000	811.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	141.0000	138.0000	(2.128)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	597.0000	597.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
06/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,234.0000	1,234.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	776.0000	777.0000	0.129	0	0	0
06/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
06/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	994.0000	995.0000	0.101	0	0	0
06/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	205.0000	201.0000	(1.951)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	530.0000	529.0000	(0.189)	0	0	0
06/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	106.0000	107.0000	0.943	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	171.0000	168.0000	(1.754)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	295.0000	296.0000	0.339	0	0	0
06/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,403.0000	1,403.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	674.0000	671.0000	(0.445)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	350.0000	350.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	742.0000	742.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,318.0000	1,318.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	608.0000	605.0000	(0.493)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
06/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	93.0000	93.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	744.0000	741.0000	(0.403)	0	0	0
06/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
06/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	580.0000	578.0000	(0.345)	0	0	0
06/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,403.0000	1,403.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	640.0000	637.0000	(0.469)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	279.0000	280.0000	0.358	0	0	0
06/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,490.0000	1,490.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	857.0000	854.0000	(0.350)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	337.0000	0.298	0	0	0
06/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	708.0000	709.0000	0.141	0	0	0
06/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,152.0000	1,152.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	846.0000	847.0000	0.118	0	0	0
06/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
06/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	633.0000	634.0000	0.158	0	0	0
06/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	155.0000	156.0000	0.645	0	0	0
06/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
06/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	311.0000	312.0000	0.322	0	0	0
06/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	83.0000	81.0000	(2.410)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	709.0000	706.0000	(0.423)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	936.0000	934.0000	(0.214)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	857.0000	854.0000	(0.350)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	781.0000	778.0000	(0.384)	0	0	0
06/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	337.0000	0.298	0	0	0
06/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	633.0000	634.0000	0.158	0	0	0
06/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	323.0000	324.0000	0.310	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	671.0000	671.0000	-	0	0	0
06/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	188.0000	184.0000	(2.128)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	674.0000	671.0000	(0.445)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	227.0000	224.0000	(1.322)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	277.0000	275.0000	(0.722)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	171.0000	168.0000	(1.754)	0	0	0
06/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	530.0000	529.0000	(0.189)	0	0	0
06/01/2009	ZAAD	2009/09/14			Currency Future	6.9921	6.9858	(0.090)	0.0000	0.0000	0
06/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	734.0000	732.0000	(0.272)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	506.0000	497.0000	(1.779)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	594.0000	582.0000	(2.020)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	664.0000	661.0000	(0.452)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	523.0000	513.0000	(1.912)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	476.0000	468.0000	(1.681)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	630.0000	627.0000	(0.476)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	267.0000	258.0000	(3.371)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	632.0000	620.0000	(1.899)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	575.0000	564.0000	(1.913)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	717.0000	702.0000	(2.092)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	651.0000	639.0000	(1.843)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	597.0000	593.0000	(0.670)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	325.0000	316.0000	(2.769)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	409.0000	403.0000	(1.467)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	874.0000	860.0000	(1.602)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	380.0000	372.0000	(2.105)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	533.0000	528.0000	(0.938)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	672.0000	658.0000	(2.083)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	232.0000	224.0000	(3.448)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	523.0000	513.0000	(1.912)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	694.0000	679.0000	(2.161)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	285.0000	277.0000	(2.807)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	565.0000	560.0000	(0.885)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	352.0000	344.0000	(2.273)	0	0	0
06/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	491.0000	482.0000	(1.833)	0	0	0
06/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	809.0000	794.0000	(1.854)	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
06/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	630.0000	627.0000	(0.476)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	471.0000	465.0000	(1.274)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	539.0000	529.0000	(1.855)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	770.0000	769.0000	(0.130)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	694.0000	679.0000	(2.161)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	777.0000	762.0000	(1.931)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	557.0000	546.0000	(1.975)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	575.0000	564.0000	(1.913)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	699.0000	696.0000	(0.429)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	613.0000	601.0000	(1.958)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	533.0000	528.0000	(0.938)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	462.0000	454.0000	(1.732)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	502.0000	497.0000	(0.996)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	809.0000	794.0000	(1.854)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	440.0000	434.0000	(1.364)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	267.0000	258.0000	(3.371)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	664.0000	661.0000	(0.452)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	506.0000	497.0000	(1.779)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	305.0000	296.0000	(2.951)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	747.0000	732.0000	(2.008)	0	0	0
06/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	352.0000	344.0000	(2.273)	0	0	0
06/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	0.0000	843.0000	100.000	0	0	0
06/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	0.0000	434.0000	100.000	0	0	0
06/01/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	0.0000	620.0000	100.000	0	0	0
06/01/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	0.0000	429.0000	100.000	0	0	0
06/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	0.0000	454.0000	100.000	0	0	0
06/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	0.0000	769.0000	100.000	0	0	0

Grand Total:

352,130