



# Derivatives High/Low Report

High/Low for 05/06/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12			Currency Future	8.0352	8.0364	0.015	8.1100	7.9500	355,399
05/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.00	Put	Currency Future	104.0000	86.0000	(17.308)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	349.0000	337.0000	(3.438)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,165.0000	2,164.0000	(0.046)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	3,015.0000	3,014.0000	(0.033)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,366.0000	1,364.0000	(0.146)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	577.0000	571.0000	(1.040)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,115.0000	3,114.0000	(0.032)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,765.0000	3,764.0000	(0.027)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	126.0000	107.0000	(15.079)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	1
05/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	3,965.0000	3,964.0000	(0.025)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,715.0000	2,714.0000	(0.037)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,865.0000	3,864.0000	(0.026)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,415.0000	1,414.0000	(0.071)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.00	Call	Currency Future	140.0000	122.0000	(12.857)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,915.0000	2,914.0000	(0.034)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,765.0000	1,764.0000	(0.057)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	673.0000	668.0000	(0.743)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,565.0000	3,564.0000	(0.028)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	4,065.0000	4,064.0000	(0.025)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,815.0000	1,814.0000	(0.055)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,565.0000	1,564.0000	(0.064)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,515.0000	2,514.0000	(0.040)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	530.0000	523.0000	(1.321)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,166.0000	1,164.0000	(0.172)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	392.0000	382.0000	(2.551)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	2,965.0000	2,964.0000	(0.034)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	392.0000	382.0000	(2.551)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	1,116.0000	1,114.0000	(0.179)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,366.0000	1,364.0000	(0.146)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.10	Call	Currency Future	92.0000	75.0000	(18.478)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	437.0000	428.0000	(2.059)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	968.0000	965.0000	(0.310)	0	0	5

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,615.0000	1,614.0000	(0.062)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,465.0000	2,464.0000	(0.041)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,815.0000	2,814.0000	(0.036)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	3,465.0000	3,464.0000	(0.029)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	2,500
05/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,915.0000	1,914.0000	(0.052)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,465.0000	1,464.0000	(0.068)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,665.0000	1,664.0000	(0.060)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	3,215.0000	3,214.0000	(0.031)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.10	Put	Currency Future	157.0000	138.0000	(12.102)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,865.0000	1,864.0000	(0.054)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,815.0000	1,814.0000	(0.055)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,065.0000	2,064.0000	(0.048)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	1
05/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	2,000
05/06/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	2,215.0000	2,214.0000	(0.045)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	918.0000	915.0000	(0.327)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	1,067.0000	1,065.0000	(0.187)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,265.0000	3,264.0000	(0.031)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,316.0000	1,314.0000	(0.152)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	1,715.0000	1,714.0000	(0.058)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,765.0000	4,764.0000	(0.021)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,815.0000	2,814.0000	(0.036)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	918.0000	915.0000	(0.327)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	770.0000	767.0000	(0.390)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	50
05/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	266.0000	251.0000	(5.639)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	1,266.0000	1,264.0000	(0.158)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,515.0000	3,514.0000	(0.028)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	111.0000	93.0000	(16.216)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,365.0000	3,364.0000	(0.030)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	1,017.0000	1,015.0000	(0.197)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	100
05/06/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,065.0000	2,064.0000	(0.048)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,615.0000	2,614.0000	(0.038)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,765.0000	2,764.0000	(0.036)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	306.0000	293.0000	(4.248)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	1,067.0000	1,065.0000	(0.187)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,865.0000	2,864.0000	(0.035)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,015.0000	4,014.0000	(0.025)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,565.0000	2,564.0000	(0.039)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	51.0000	37.0000	(27.451)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	2,115.0000	2,114.0000	(0.047)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,065.0000	3,064.0000	(0.033)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	191.0000	173.0000	(9.424)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,065.0000	3,064.0000	(0.033)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,365.0000	3,364.0000	(0.030)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,665.0000	2,664.0000	(0.038)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,665.0000	1,664.0000	(0.060)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	819.0000	816.0000	(0.366)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	76.0000	59.0000	(22.368)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	770.0000	767.0000	(0.390)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	1.0000	1.0000	-	0	0	2,000
05/06/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,365.0000	2,364.0000	(0.042)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,115.0000	3,114.0000	(0.032)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	437.0000	428.0000	(2.059)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,265.0000	3,264.0000	(0.031)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	1,216.0000	1,214.0000	(0.164)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	200
05/06/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	673.0000	668.0000	(0.743)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,515.0000	1,514.0000	(0.066)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,365.0000	2,364.0000	(0.042)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	3,015.0000	3,014.0000	(0.033)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	625.0000	619.0000	(0.960)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	1,266.0000	1,264.0000	(0.158)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	2,165.0000	2,164.0000	(0.046)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,615.0000	2,614.0000	(0.038)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	3,165.0000	3,164.0000	(0.032)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,315.0000	3,314.0000	(0.030)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	530.0000	523.0000	(1.321)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	2,115.0000	2,114.0000	(0.047)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	869.0000	866.0000	(0.345)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,765.0000	2,764.0000	(0.036)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,565.0000	2,564.0000	(0.039)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	483.0000	475.0000	(1.656)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	220
05/06/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,315.0000	2,314.0000	(0.043)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,815.0000	3,814.0000	(0.026)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	2,015.0000	2,014.0000	(0.050)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,665.0000	3,664.0000	(0.027)	0	0	0
05/06/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	1,166.0000	1,164.0000	(0.172)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,315.0000	3,314.0000	(0.030)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,615.0000	3,614.0000	(0.028)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,415.0000	1,414.0000	(0.071)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,965.0000	1,964.0000	(0.051)	0	0	0
05/06/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	4,265.0000	4,264.0000	(0.023)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,865.0000	2,864.0000	(0.035)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	625.0000	619.0000	(0.960)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,515.0000	3,514.0000	(0.028)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	2,265.0000	2,264.0000	(0.044)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	500.0000	495.0000	(1.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,715.0000	3,714.0000	(0.027)	0	0	0
05/06/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,765.0000	1,764.0000	(0.057)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	227.0000	211.0000	(7.048)	0	0	0
05/06/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	2,265.0000	2,264.0000	(0.044)	0	0	0
05/06/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	281.0000	269.0000	(4.270)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	1,985.0000	1,986.0000	0.050	0	0	0
05/06/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,415.0000	3,414.0000	(0.029)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,915.0000	3,914.0000	(0.026)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0
05/06/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	4,735.0000	4,736.0000	0.021	0	0	0
05/06/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,485.0000	3,486.0000	0.029	0	0	0
05/06/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	722.0000	717.0000	(0.693)	0	0	0
05/06/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,235.0000	3,236.0000	0.031	0	0	0
05/06/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	4,985.0000	4,986.0000	0.020	0	0	0
05/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,615.0000	1,614.0000	(0.062)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	2,015.0000	2,014.0000	(0.050)	0	0	0
05/06/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,515.0000	2,514.0000	(0.040)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	1,735.0000	1,736.0000	0.058	0	0	0
05/06/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	5,515.0000	5,514.0000	(0.018)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	869.0000	866.0000	(0.345)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,315.0000	2,314.0000	(0.043)	0	0	0
05/06/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	2,415.0000	2,414.0000	(0.041)	0	0	0
05/06/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,765.0000	5,764.0000	(0.017)	0	0	0
05/06/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,915.0000	1,914.0000	(0.052)	0	0	0
05/06/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	46.0000	33.0000	(28.261)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,515.0000	1,514.0000	(0.066)	0	0	0
05/06/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	7,265.0000	7,264.0000	(0.014)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	306.0000	293.0000	(4.248)	0	0	0
05/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	4.60	Call	Currency Future	3,435.0000	3,436.0000	0.029	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
05/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	577.0000	571.0000	(1.040)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,565.0000	1,564.0000	(0.064)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,015.0000	4,014.0000	(0.025)	0	0	0
05/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	7,015.0000	7,014.0000	(0.014)	0	0	0
05/06/2009	\$ / R 2009/06/12	7.50	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
05/06/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,865.0000	1,864.0000	(0.054)	0	0	0
05/06/2009	\$ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	4,115.0000	4,114.0000	(0.024)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	4,215.0000	4,214.0000	(0.024)	0	0	0
05/06/2009	\$ / R 2009/06/12	5.50	Call	Currency Future	2,535.0000	2,536.0000	0.039	0	0	0
05/06/2009	\$ / R 2009/06/12	13.05	Put	Currency Future	5,015.0000	5,014.0000	(0.020)	0	0	0
05/06/2009	\$ / R 2009/06/12	5.65	Call	Currency Future	2,385.0000	2,386.0000	0.042	0	0	0
05/06/2009	\$ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	6.65	Call	Currency Future	1,385.0000	1,386.0000	0.072	0	0	0
05/06/2009	\$ / R 2009/06/12	4.50	Call	Currency Future	3,535.0000	3,536.0000	0.028	0	0	0
05/06/2009	\$ / R 2009/06/12	5.55	Call	Currency Future	2,485.0000	2,486.0000	0.040	0	0	0
05/06/2009	\$ / R 2009/06/12	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	7.50	Call	Currency Future	547.0000	543.0000	(0.731)	0	0	0
05/06/2009	\$ / R 2009/06/12	6.55	Call	Currency Future	1,485.0000	1,486.0000	0.067	0	0	0
05/06/2009	\$ / R 2009/06/12	7.65	Call	Currency Future	408.0000	401.0000	(1.716)	0	0	0
05/06/2009	\$ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	7.65	Put	Currency Future	23.0000	15.0000	(34.783)	0	0	0
05/06/2009	\$ / R 2009/06/12	7.35	Call	Currency Future	691.0000	689.0000	(0.289)	0	0	0
05/06/2009	\$ / R 2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/06/12	6.35	Call	Currency Future	1,685.0000	1,686.0000	0.059	0	0	0
05/06/2009	\$ / R 2009/06/12	7.35	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
05/06/2009	\$ / R 2009/06/12	12.85	Put	Currency Future	4,815.0000	4,814.0000	(0.021)	0	0	0
05/06/2009	\$ / R 2009/06/12	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,515.0000	4,514.0000	(0.022)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,535.0000	1,536.0000	0.065	0	0	0
05/06/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,285.0000	3,286.0000	0.030	0	0	0
05/06/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.30	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,715.0000	4,714.0000	(0.021)	0	0	0
05/06/2009	\$ / R	2009/06/12	7.30	Call	Currency Future	740.0000	739.0000	(0.135)	0	0	0
05/06/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	5,065.0000	5,064.0000	(0.020)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,285.0000	2,286.0000	0.044	0	0	0
05/06/2009	\$ / R	2009/06/12	5.30	Call	Currency Future	2,735.0000	2,736.0000	0.037	0	0	0
05/06/2009	\$ / R	2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,565.0000	4,564.0000	(0.022)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,765.0000	3,764.0000	(0.027)	0	0	0
05/06/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	18.0000	11.0000	(38.889)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
05/06/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	454.0000	448.0000	(1.322)	0	0	0
05/06/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	322.0000	312.0000	(3.106)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,435.0000	1,436.0000	0.070	0	0	0
05/06/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	37.0000	25.0000	(32.432)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,385.0000	3,386.0000	0.030	0	0	0
05/06/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,435.0000	2,436.0000	0.041	0	0	0
05/06/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	5,115.0000	5,114.0000	(0.020)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,865.0000	4,864.0000	(0.021)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.30	Call	Currency Future	3,735.0000	3,736.0000	0.027	0	0	0
05/06/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,865.0000	3,864.0000	(0.026)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.10	Call	Currency Future	1,935.0000	1,936.0000	0.052	0	0	0
05/06/2009	\$ / R	2009/06/12	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	2,685.0000	2,686.0000	0.037	0	0	0
05/06/2009	\$ / R	2009/06/12	4.20	Call	Currency Future	3,835.0000	3,836.0000	0.026	0	0	0
05/06/2009	\$ / R	2009/06/12	7.10	Call	Currency Future	937.0000	937.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.35	Call	Currency Future	3,685.0000	3,686.0000	0.027	0	0	0
05/06/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	5.20	Call	Currency Future	2,835.0000	2,836.0000	0.035	0	0	0
05/06/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,915.0000	4,914.0000	(0.020)	0	0	0
05/06/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	594.0000	592.0000	(0.337)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	4,965.0000	4,964.0000	(0.020)	0	0	0
05/06/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	1,585.0000	1,586.0000	0.063	0	0	0
05/06/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	5.10	Call	Currency Future	2,935.0000	2,936.0000	0.034	0	0	0
05/06/2009	\$ / R	2009/06/12	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.70	Put	Currency Future	4,665.0000	4,664.0000	(0.021)	0	0	0
05/06/2009	\$ / R	2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	2,585.0000	2,586.0000	0.039	0	0	0
05/06/2009	\$ / R	2009/06/12	7.20	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,585.0000	3,586.0000	0.028	0	0	0
05/06/2009	\$ / R	2009/06/12	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.20	Call	Currency Future	1,835.0000	1,836.0000	0.054	0	0	0
05/06/2009	\$ / R	2009/06/12	7.20	Call	Currency Future	838.0000	838.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,316.0000	1,314.0000	(0.152)	0	0	0
05/06/2009	\$ / R	2009/06/12	4.10	Call	Currency Future	3,935.0000	3,936.0000	0.025	0	0	0
05/06/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.05	Call	Currency Future	2,985.0000	2,986.0000	0.034	0	0	0
05/06/2009	\$ / R	2009/06/12	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.05	Call	Currency Future	3,985.0000	3,986.0000	0.025	0	0	0
05/06/2009	\$ / R	2009/06/12	5.00	Call	Currency Future	3,035.0000	3,036.0000	0.033	0	0	0
05/06/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	126.0000	107.0000	(15.079)	0	0	0
05/06/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	111.0000	93.0000	(16.216)	0	0	0
05/06/2009	\$ / R	2009/06/12	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.05	Call	Currency Future	986.0000	987.0000	0.101	0	0	0
05/06/2009	\$ / R	2009/06/12	7.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	6.00	Call	Currency Future	2,035.0000	2,036.0000	0.049	0	0	0
05/06/2009	\$ / R	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	7.00	Call	Currency Future	1,036.0000	1,037.0000	0.097	0	0	0
05/06/2009	\$ / R	2009/06/12	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	4.00	Call	Currency Future	4,035.0000	4,036.0000	0.025	0	0	0
05/06/2009	\$ / R	2009/06/12	7.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	\$ / R	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/06/12	12.50	Put	Currency Future	4,465.0000	4,464.0000	(0.022)	0	0	0
05/06/2009	\$ / R	2009/09/14			Currency Future	8.1761	8.1761	-	8.2200	8.1000	39,164
05/06/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	450.0000	450.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	234.0000	234.0000	-	0	0	15,157
05/06/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	721.0000	720.0000	(0.139)	0	0	13,157
05/06/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	92.0000	92.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,717.0000	2,717.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	70.0000	70.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,000.0000	2,000.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,141.0000	2,141.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	139.0000	139.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	70.0000	70.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	419.0000	418.0000	(0.239)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,312.0000	1,313.0000	0.076	0	0	0
05/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,094.0000	2,094.0000	-	0	0	0

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05/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,189.0000	2,189.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,668.0000	2,668.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	395.0000	395.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
05/06/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,859.0000	1,859.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	65.0000	65.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	145.0000	145.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,814.0000	2,814.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	85.0000	85.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	43.0000	43.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	53.0000	53.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	158.0000	158.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,953.0000	1,953.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,427.0000	2,427.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	245.0000	245.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	43.0000	43.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	37.0000	37.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,106.0000	3,106.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,182.0000	1,182.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,717.0000	2,717.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	388.0000	388.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	62.0000	62.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,911.0000	2,911.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,668.0000	2,668.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	415.0000	414.0000	(0.241)	0	0	0
05/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	620.0000	620.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	108.0000	108.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,189.0000	2,189.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	53.0000	53.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	296.0000	296.0000	-	0	0	30
05/06/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	376.0000	376.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	769.0000	769.0000	-	0	0	0

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05/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,269.0000	1,269.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,000.0000	2,000.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	269.0000	269.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,581.0000	1,582.0000	0.063	0	0	0
05/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,524.0000	2,523.0000	(0.040)	0	0	0
05/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	257.0000	257.0000	-	0	0	100
05/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	35.0000	35.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	731.0000	731.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,009.0000	3,009.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	65.0000	65.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
05/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,859.0000	1,859.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,236.0000	2,236.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	85.0000	85.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,154.0000	3,154.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,766.0000	1,766.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	995.0000	994.0000	(0.101)	0	0	0
05/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	62.0000	62.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,829.0000	4,829.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	82.0000	82.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	92.0000	92.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	484.0000	484.0000	-	0	0	2,000
05/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	848.0000	848.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,766.0000	1,766.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
05/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	308.0000	308.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,627.0000	1,627.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,475.0000	2,475.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	145.0000	144.0000	(0.690)	0	0	0
05/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	103.0000	103.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,236.0000	2,236.0000	-	0	0	0

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05/06/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,572.0000	2,572.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	2,000
05/06/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	693.0000	693.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	224.0000	224.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	165.0000	165.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,203.0000	3,203.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	88.0000	88.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	48.0000	48.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	79.0000	79.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,812.0000	1,812.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,906.0000	1,906.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	656.0000	656.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,953.0000	1,953.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	60.0000	60.0000	-	0	0	1,000
05/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,235.0000	4,234.0000	(0.024)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,401.0000	1,401.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	122.0000	122.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	79.0000	79.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	584.0000	584.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,357.0000	1,357.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,284.0000	2,284.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	73.0000	73.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,581.0000	1,582.0000	0.063	0	0	0
05/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	95.0000	95.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	58.0000	58.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,047.0000	2,047.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	260.0000	259.0000	(0.385)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,719.0000	1,719.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	536.0000	535.0000	(0.187)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,446.0000	1,446.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	310.0000	310.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	282.0000	282.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	133.0000	133.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,812.0000	1,812.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,332.0000	2,332.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	108.0000	108.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	929.0000	929.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	214.0000	214.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,379.0000	2,379.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	46.0000	46.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	117.0000	117.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,974.0000	6,974.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,620.0000	2,620.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,788.0000	1,788.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,719.0000	1,719.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	888.0000	888.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	88.0000	88.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,276.0000	3,276.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,139.0000	1,139.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	95.0000	95.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	180.0000	180.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,726.0000	5,726.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,401.0000	1,401.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	60.0000	60.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,054.0000	1,054.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	56.0000	56.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,224.0000	7,224.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,096.0000	1,096.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,988.0000	3,988.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	133.0000	133.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,284.0000	2,284.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,476.0000	5,476.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,357.0000	1,357.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,627.0000	1,627.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,765.0000	2,765.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	482.0000	482.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	196.0000	196.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	325.0000	325.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,491.0000	1,491.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	358.0000	358.0000	-	0	0	1,000
05/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	139.0000	139.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	172.0000	173.0000	0.581	0	0	0
05/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,960.0000	2,960.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,054.0000	1,054.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	549.0000	549.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	103.0000	103.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	1,012.0000	1,012.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,536.0000	1,536.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	205.0000	205.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	970.0000	970.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,094.0000	2,094.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	188.0000	188.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,526.0000	5,526.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	112.0000	112.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	112.0000	112.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	172.0000	173.0000	0.581	0	0	0
05/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	180.0000	180.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
05/06/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	872.0000	871.0000	(0.115)	0	0	0
05/06/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,182.0000	1,182.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	808.0000	808.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	20.0000	20.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,312.0000	1,313.0000	0.076	0	0	0
05/06/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	437.0000	436.0000	(0.229)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,307.0000	1,306.0000	(0.077)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	117.0000	117.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,536.0000	1,536.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	361.0000	360.0000	(0.277)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,491.0000	1,491.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	160.0000	159.0000	(0.625)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	99.0000	99.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,475.0000	2,475.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	33.0000	33.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,096.0000	1,096.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,057.0000	3,057.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,448.0000	1,447.0000	(0.069)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,673.0000	1,673.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,124.0000	1,123.0000	(0.089)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,427.0000	2,427.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	623.0000	622.0000	(0.161)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,643.0000	3,643.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	197.0000	195.0000	(1.015)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,524.0000	2,523.0000	(0.040)	0	0	0
05/06/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	654.0000	653.0000	(0.153)	0	0	0
05/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	158.0000	158.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,960.0000	2,960.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,690.0000	1,689.0000	(0.059)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	217.0000	216.0000	(0.461)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0

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05/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,985.0000	1,985.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,047.0000	2,047.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	593.0000	592.0000	(0.169)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
05/06/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,776.0000	4,776.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	795.0000	794.0000	(0.126)	0	0	0
05/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,476.0000	3,476.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	953.0000	952.0000	(0.105)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	119.0000	118.0000	(0.840)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
05/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,433.0000	4,432.0000	(0.023)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	686.0000	685.0000	(0.146)	0	0	0
05/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,349.0000	3,349.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,592.0000	1,591.0000	(0.063)	0	0	0
05/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,594.0000	3,594.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,526.0000	3,526.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
05/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,035.0000	2,034.0000	(0.049)	0	0	0
05/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,301.0000	3,300.0000	(0.030)	0	0	0
05/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,080.0000	1,079.0000	(0.093)	0	0	0
05/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,026.0000	5,026.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,284.0000	4,284.0000	-	0	0	0
05/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,543.0000	1,542.0000	(0.065)	0	0	0
05/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	178.0000	176.0000	(1.124)	0	0	0
05/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,976.0000	4,976.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,400.0000	1,400.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,631.0000	4,630.0000	(0.022)	0	0	0
05/06/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	7,024.0000	7,024.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,334.0000	4,333.0000	(0.023)	0	0	0
05/06/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,447.0000	3,447.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,037.0000	1,036.0000	(0.096)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,037.0000	4,037.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,495.0000	1,494.0000	(0.067)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,532.0000	4,531.0000	(0.022)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,581.0000	4,581.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,545.0000	3,545.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	769.0000	769.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,936.0000	1,936.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	245.0000	245.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	584.0000	584.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	284.0000	283.0000	(0.352)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/06/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,215.0000	1,214.0000	(0.082)	0	0	0
05/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	73.0000	73.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,087.0000	4,086.0000	(0.024)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	39.0000	39.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,496.0000	3,496.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,482.0000	4,482.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,765.0000	2,765.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	41.0000	41.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	310.0000	310.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,863.0000	2,862.0000	(0.035)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,261.0000	1,260.0000	(0.079)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	34.0000	34.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	833.0000	832.0000	(0.120)	0	0	0
05/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	107.0000	106.0000	(0.935)	0	0	0
05/06/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	510.0000	509.0000	(0.196)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,739.0000	1,738.0000	(0.058)	0	0	0
05/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	35.0000	35.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,009.0000	3,009.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,911.0000	2,911.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	151.0000	151.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	37.0000	37.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,887.0000	1,886.0000	(0.053)	0	0	0
05/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,136.0000	4,136.0000	-	0	0	0
05/06/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,225.0000	1,225.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14			Currency Future	8.3057	8.3039	(0.022)	0.0000	0.0000	15,364
05/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,460.0000	1,463.0000	0.205	0	0	0
05/06/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
05/06/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	108.0000	108.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,347.0000	4,349.0000	0.046	0	0	0
05/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	407.0000	407.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	873.0000	872.0000	(0.115)	0	0	0
05/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	567.0000	567.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	434.0000	435.0000	0.230	0	0	0
05/06/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,719.0000	2,721.0000	0.074	0	0	0
05/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	337.0000	337.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	903.0000	903.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	266.0000	267.0000	0.376	0	0	3,000
05/06/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,807.0000	1,810.0000	0.166	0	0	0
05/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	464.0000	464.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	180.0000	180.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	352.0000	354.0000	0.568	0	0	0
05/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	248.0000	249.0000	0.403	0	0	0
05/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,293.0000	1,295.0000	0.155	0	0	0
05/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,074.0000	2,076.0000	0.096	0	0	0
05/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	758.0000	758.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	758.0000	760.0000	0.264	0	0	0
05/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	976.0000	978.0000	0.205	0	0	0
05/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	274.0000	274.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,210.0000	2,212.0000	0.090	0	0	0
05/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	394.0000	395.0000	0.254	0	0	0
05/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	382.0000	382.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	166.0000	166.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,131.0000	1,134.0000	0.265	0	0	0
05/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	105.0000	105.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,029.0000	2,031.0000	0.099	0	0	0
05/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,002.0000	3,004.0000	0.067	0	0	0
05/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,863.0000	3,865.0000	0.052	0	0	0
05/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,049.0000	3,051.0000	0.066	0	0	0
05/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	185.0000	185.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,860.0000	2,862.0000	0.070	0	0	0
05/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
05/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,542.0000	4,543.0000	0.022	0	0	0
05/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	69.0000	69.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	938.0000	941.0000	0.320	0	0	0
05/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
05/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
05/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	561.0000	564.0000	0.535	0	0	0
05/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	299.0000	299.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
05/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,955.0000	2,957.0000	0.068	0	0	0
05/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,444.0000	4,446.0000	0.045	0	0	0
05/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,376.0000	5,377.0000	0.019	0	0	0
05/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	89.0000	89.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	50.0000	50.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	567.0000	567.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	479.0000	480.0000	0.209	0	0	0
05/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
05/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,672.0000	3,673.0000	0.027	0	0	0
05/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,591.0000	4,592.0000	0.022	0	0	0
05/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	724.0000	726.0000	0.276	0	0	0
05/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,288.0000	3,290.0000	0.061	0	0	0
05/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	77.0000	77.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	592.0000	595.0000	0.507	0	0	0
05/06/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,933.0000	4,935.0000	0.041	0	0	0
05/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,252.0000	1,254.0000	0.160	0	0	0
05/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	548.0000	548.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	828.0000	831.0000	0.362	0	0	0
05/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,418.0000	1,420.0000	0.141	0	0	0
05/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	308.0000	308.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,056.0000	4,058.0000	0.049	0	0	0
05/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	464.0000	464.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,211.0000	1,214.0000	0.248	0	0	0
05/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	425.0000	426.0000	0.235	0	0	0
05/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,721.0000	5,722.0000	0.017	0	0	0
05/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	62.0000	62.0000	-	0	0	904
05/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	758.0000	760.0000	0.264	0	0	0
05/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,384.0000	3,386.0000	0.059	0	0	0
05/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	116.0000	116.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	100.0000	100.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	633.0000	633.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	938.0000	941.0000	0.320	0	0	0
05/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,813.0000	2,815.0000	0.071	0	0	0
05/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,860.0000	2,862.0000	0.070	0	0	0
05/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	31.0000	31.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	588.0000	589.0000	0.170	0	0	0
05/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,171.0000	1,173.0000	0.171	0	0	0
05/06/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	119.0000	119.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	87.0000	87.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,624.0000	3,626.0000	0.055	0	0	0
05/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	57.0000	57.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	190.0000	191.0000	0.526	0	0	0

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05/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,008.0000	4,010.0000	0.050	0	0	0
05/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	394.0000	395.0000	0.254	0	0	0
05/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,376.0000	1,378.0000	0.145	0	0	0
05/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
05/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	64.0000	64.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	213.0000	213.0000	-	0	0	10,905
05/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,720.0000	1,722.0000	0.116	0	0	0
05/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,984.0000	1,987.0000	0.151	0	0	0
05/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,984.0000	1,987.0000	0.151	0	0	0
05/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,432.0000	3,434.0000	0.058	0	0	0
05/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	533.0000	535.0000	0.375	0	0	0
05/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	226.0000	226.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	935.0000	934.0000	(0.107)	0	0	0
05/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,293.0000	1,295.0000	0.155	0	0	0
05/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,533.0000	2,535.0000	0.079	0	0	0
05/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	103.0000	103.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	793.0000	795.0000	0.252	0	0	0
05/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	53.0000	53.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,201.0000	4,203.0000	0.048	0	0	0
05/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	561.0000	564.0000	0.535	0	0	0
05/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	164.0000	165.0000	0.610	0	0	0
05/06/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,895.0000	1,898.0000	0.158	0	0	0
05/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	125.0000	125.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	149.0000	150.0000	0.671	0	0	9,530
05/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,097.0000	3,099.0000	0.065	0	0	0
05/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
05/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,835.0000	4,837.0000	0.041	0	0	0
05/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	229.0000	230.0000	0.437	0	0	0
05/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	201.0000	202.0000	0.498	0	0	0
05/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,394.0000	2,396.0000	0.084	0	0	0
05/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,394.0000	2,396.0000	0.084	0	0	0
05/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,770.0000	5,772.0000	0.035	0	0	0
05/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,764.0000	1,766.0000	0.113	0	0	0
05/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	62.0000	62.0000	-	0	0	10,100
05/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,912.0000	3,913.0000	0.026	0	0	0



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05/06/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,624.0000	3,626.0000	0.055	0	0	0
05/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,591.0000	4,592.0000	0.022	0	0	0
05/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
05/06/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,737.0000	4,739.0000	0.042	0	0	0
05/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,396.0000	4,397.0000	0.023	0	0	0
05/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
05/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	67.0000	67.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
05/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	87.0000	87.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	282.0000	282.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,907.0000	2,909.0000	0.069	0	0	0
05/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	449.0000	449.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,153.0000	4,155.0000	0.048	0	0	0
05/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,336.0000	3,338.0000	0.060	0	0	0
05/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,432.0000	3,434.0000	0.058	0	0	0
05/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	382.0000	382.0000	-	0	0	13,513
05/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	299.0000	299.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	116.0000	116.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,786.0000	4,788.0000	0.042	0	0	0
05/06/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	59.0000	59.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	38.0000	38.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	42.0000	42.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,767.0000	3,769.0000	0.053	0	0	0
05/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,982.0000	4,984.0000	0.040	0	0	0
05/06/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	43.0000	43.0000	-	0	0	9,530
05/06/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	73.0000	73.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,211.0000	1,214.0000	0.248	0	0	0
05/06/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	477.0000	479.0000	0.419	0	0	0
05/06/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	420.0000	421.0000	0.238	0	0	0
05/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	976.0000	978.0000	0.205	0	0	0
05/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	317.0000	318.0000	0.315	0	0	0
05/06/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	317.0000	318.0000	0.315	0	0	0
05/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	504.0000	506.0000	0.397	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	64.0000	64.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	865.0000	867.0000	0.231	0	0	0
05/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,070.0000	1,069.0000	(0.093)	0	0	13,513
05/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,056.0000	4,058.0000	0.049	0	0	0
05/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	495.0000	496.0000	0.202	0	0	0
05/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	400.0000	401.0000	0.250	0	0	0
05/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	185.0000	185.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	274.0000	274.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	259.0000	259.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,626.0000	2,628.0000	0.076	0	0	0
05/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,256.0000	7,257.0000	0.014	0	0	0
05/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	41.0000	41.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	706.0000	705.0000	(0.142)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	330.0000	331.0000	0.303	0	0	0
05/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,520.0000	1,518.0000	(0.132)	0	0	0
05/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	370.0000	370.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	113.0000	113.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	337.0000	337.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	91.0000	91.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	34.0000	34.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,029.0000	2,031.0000	0.099	0	0	0
05/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,014.0000	1,016.0000	0.197	0	0	0
05/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	196.0000	196.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	132.0000	132.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,080.0000	5,082.0000	0.039	0	0	0
05/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0
05/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,179.0000	5,180.0000	0.019	0	0	0
05/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	793.0000	795.0000	0.252	0	0	0
05/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,418.0000	1,420.0000	0.141	0	0	0
05/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,503.0000	1,505.0000	0.133	0	0	0
05/06/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	146.0000	146.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	212.0000	213.0000	0.472	0	0	0
05/06/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,766.0000	2,768.0000	0.072	0	0	0
05/06/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	785.0000	785.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	449.0000	449.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	327.0000	327.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,440.0000	2,442.0000	0.082	0	0	0
05/06/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	968.0000	967.0000	(0.103)	0	0	0
05/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,676.0000	1,678.0000	0.119	0	0	0
05/06/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,182.0000	1,181.0000	(0.085)	0	0	0
05/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	901.0000	903.0000	0.222	0	0	0
05/06/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,008.0000	7,009.0000	0.014	0	0	0
05/06/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	690.0000	692.0000	0.290	0	0	0
05/06/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,145.0000	3,146.0000	0.032	0	0	0
05/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,014.0000	1,016.0000	0.197	0	0	0
05/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	657.0000	659.0000	0.304	0	0	0
05/06/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	358.0000	359.0000	0.279	0	0	0
05/06/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,673.0000	2,675.0000	0.075	0	0	0
05/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	731.0000	731.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	132.0000	132.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	252.0000	252.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	376.0000	377.0000	0.266	0	0	0
05/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	610.0000	610.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,486.0000	2,488.0000	0.080	0	0	0
05/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,336.0000	3,338.0000	0.060	0	0	0
05/06/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,192.0000	3,194.0000	0.063	0	0	0
05/06/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	232.0000	232.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,053.0000	1,055.0000	0.190	0	0	0
05/06/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,940.0000	1,942.0000	0.103	0	0	0
05/06/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	142.0000	142.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	91.0000	91.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	98.0000	98.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	724.0000	726.0000	0.276	0	0	0
05/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	512.0000	513.0000	0.195	0	0	0
05/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,302.0000	2,304.0000	0.087	0	0	0
05/06/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	128.0000	129.0000	0.781	0	0	0
05/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,074.0000	2,076.0000	0.096	0	0	0
05/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	479.0000	480.0000	0.209	0	0	0
05/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	180.0000	180.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	122.0000	122.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,546.0000	1,548.0000	0.129	0	0	0
05/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	407.0000	407.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,764.0000	1,766.0000	0.113	0	0	0
05/06/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,348.0000	2,350.0000	0.085	0	0	0
05/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,626.0000	2,628.0000	0.076	0	0	0
05/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,027.0000	2,024.0000	(0.148)	0	0	0
05/06/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	624.0000	626.0000	0.321	0	0	0
05/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	268.0000	0.375	0	0	0
05/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	512.0000	513.0000	0.195	0	0	0
05/06/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	153.0000	154.0000	0.654	0	0	0
05/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	814.0000	813.0000	(0.123)	0	0	0
05/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	103.0000	103.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	657.0000	659.0000	0.304	0	0	0
05/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	425.0000	426.0000	0.235	0	0	0
05/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	175.0000	175.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	170.0000	171.0000	0.588	0	0	0
05/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	117.0000	117.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	290.0000	291.0000	0.345	0	0	0
05/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,097.0000	3,099.0000	0.065	0	0	0
05/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	268.0000	0.375	0	0	0
05/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,119.0000	2,122.0000	0.142	0	0	0
05/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,165.0000	2,167.0000	0.092	0	0	0
05/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
05/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,863.0000	3,865.0000	0.052	0	0	0
05/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,129.0000	5,131.0000	0.039	0	0	0
05/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	873.0000	872.0000	(0.115)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	287.0000	288.0000	0.348	0	0	0
05/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	162.0000	162.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,510.0000	3,508.0000	(0.057)	0	0	0
05/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,632.0000	1,635.0000	0.184	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,835.0000	4,837.0000	0.041	0	0	0
05/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	60.0000	60.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,321.0000	2,319.0000	(0.086)	0	0	0
05/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,256.0000	2,258.0000	0.089	0	0	0
05/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,131.0000	1,134.0000	0.265	0	0	0
05/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,250.0000	4,252.0000	0.047	0	0	0
05/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,433.0000	1,431.0000	(0.140)	0	0	0
05/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	592.0000	595.0000	0.507	0	0	0
05/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,107.0000	7,108.0000	0.014	0	0	0
05/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,564.0000	1,562.0000	(0.128)	0	0	0
05/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,006.0000	5,004.0000	(0.040)	0	0	0
05/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	238.0000	239.0000	0.420	0	0	0
05/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	41.0000	41.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,298.0000	4,300.0000	0.047	0	0	0
05/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	77.0000	77.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	548.0000	548.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
05/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	135.0000	135.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	308.0000	309.0000	0.325	0	0	0
05/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	37.0000	37.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,326.0000	5,328.0000	0.038	0	0	0
05/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	75.0000	75.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,105.0000	4,106.0000	0.024	0	0	0
05/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	84.0000	84.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	69.0000	69.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
05/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,719.0000	3,721.0000	0.054	0	0	0
05/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	29.0000	29.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
05/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,396.0000	4,397.0000	0.023	0	0	0
05/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,390.0000	1,388.0000	(0.144)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,223.0000	1,221.0000	(0.164)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	530.0000	530.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	35.0000	35.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	77.0000	77.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,031.0000	5,033.0000	0.040	0	0	0
05/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,542.0000	4,543.0000	0.022	0	0	0
05/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,474.0000	5,476.0000	0.037	0	0	0
05/06/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,433.0000	1,431.0000	(0.140)	0	0	0
05/06/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,579.0000	2,581.0000	0.078	0	0	0
05/06/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,261.0000	3,259.0000	(0.061)	0	0	0
05/06/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	137.0000	137.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
05/06/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/06/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,420.0000	2,418.0000	(0.083)	0	0	0
05/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	376.0000	377.0000	0.266	0	0	0
05/06/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,756.0000	4,754.0000	(0.042)	0	0	0
05/06/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,143.0000	1,141.0000	(0.175)	0	0	0
05/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	434.0000	435.0000	0.230	0	0	0
05/06/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	54.0000	54.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	731.0000	731.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,958.0000	6,960.0000	0.029	0	0	0
05/06/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,792.0000	1,789.0000	(0.167)	0	0	0
05/06/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	45.0000	45.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,410.0000	3,408.0000	(0.059)	0	0	0
05/06/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,865.0000	2,863.0000	(0.070)	0	0	0
05/06/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,480.0000	3,482.0000	0.057	0	0	0
05/06/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,106.0000	1,105.0000	(0.090)	0	0	0
05/06/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	150.0000	151.0000	0.667	0	0	0
05/06/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	44.0000	44.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	53.0000	53.0000	-	0	0	0
05/06/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,700.0000	1,697.0000	(0.176)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,667.0000	2,665.0000	(0.075)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,311.0000	3,309.0000	(0.060)	0	0	0
05/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,659.0000	3,657.0000	(0.055)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	70.0000	70.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	20.0000	20.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,315.0000	6,316.0000	0.016	0	0	0
05/06/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,476.0000	1,474.0000	(0.136)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	873.0000	872.0000	(0.115)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,609.0000	1,607.0000	(0.124)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	268.0000	0.375	0	0	0
05/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,568.0000	2,566.0000	(0.078)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,519.0000	2,517.0000	(0.079)	0	0	0
05/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	287.0000	288.0000	0.348	0	0	0
05/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,080.0000	5,082.0000	0.039	0	0	0
05/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,562.0000	6,564.0000	0.030	0	0	0
05/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,425.0000	5,426.0000	0.018	0	0	0
05/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
05/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,639.0000	4,641.0000	0.043	0	0	0
05/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,858.0000	3,856.0000	(0.052)	0	0	0
05/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,979.0000	1,977.0000	(0.101)	0	0	0
05/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,960.0000	3,961.0000	0.025	0	0	0
05/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	65.0000	65.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,964.0000	2,962.0000	(0.067)	0	0	0
05/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,228.0000	5,229.0000	0.019	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,859.0000	6,861.0000	0.029	0	0	0
05/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	85.0000	85.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	370.0000	370.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	828.0000	831.0000	0.362	0	0	0
05/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,523.0000	5,525.0000	0.036	0	0	0
05/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,105.0000	4,106.0000	0.024	0	0	0
05/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,057.0000	7,059.0000	0.028	0	0	0
05/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,528.0000	3,530.0000	0.057	0	0	0
05/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	60.0000	60.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,958.0000	3,956.0000	(0.051)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	84.0000	84.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	504.0000	506.0000	0.397	0	0	0
05/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	77.0000	77.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,688.0000	4,690.0000	0.043	0	0	0
05/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
05/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,559.0000	3,558.0000	(0.028)	0	0	0
05/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,851.0000	1,853.0000	0.108	0	0	0
05/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	207.0000	207.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,334.0000	1,337.0000	0.225	0	0	0
05/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	901.0000	903.0000	0.222	0	0	0
05/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	451.0000	452.0000	0.222	0	0	0
05/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,469.0000	2,467.0000	(0.081)	0	0	0
05/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	656.0000	656.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	82.0000	82.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,576.0000	3,578.0000	0.056	0	0	0
05/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,460.0000	3,458.0000	(0.058)	0	0	0
05/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,277.0000	5,278.0000	0.019	0	0	0
05/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	82.0000	82.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,576.0000	3,578.0000	0.056	0	0	0
05/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	610.0000	610.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,672.0000	3,673.0000	0.027	0	0	0
05/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,622.0000	5,623.0000	0.018	0	0	0
05/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,810.0000	6,811.0000	0.015	0	0	0
05/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,709.0000	3,707.0000	(0.054)	0	0	0
05/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,716.0000	2,714.0000	(0.074)	0	0	0
05/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,746.0000	1,743.0000	(0.172)	0	0	0
05/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,851.0000	1,853.0000	0.108	0	0	0
05/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	17.0000	17.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,661.0000	6,663.0000	0.030	0	0	0
05/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	207.0000	207.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,076.0000	2,073.0000	(0.145)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	179.0000	180.0000	0.559	0	0	0
05/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,463.0000	6,465.0000	0.031	0	0	0
05/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	29.0000	29.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,035.0000	1,034.0000	(0.097)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,885.0000	1,883.0000	(0.106)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,063.0000	3,061.0000	(0.065)	0	0	0
05/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,057.0000	4,055.0000	(0.049)	0	0	0
05/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,014.0000	3,012.0000	(0.066)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,513.0000	6,514.0000	0.015	0	0	0
05/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,008.0000	4,006.0000	(0.050)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/03/15			Currency Future	8.4341	8.4280	(0.072)	0.0000	0.0000	0
05/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,930.0000	1,935.0000	0.259	0	0	0
05/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,973.0000	1,978.0000	0.253	0	0	0
05/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,329.0000	3,334.0000	0.150	0	0	0
05/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,042.0000	1,047.0000	0.480	0	0	0
05/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,509.0000	1,514.0000	0.331	0	0	0
05/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	307.0000	306.0000	(0.326)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,470.0000	3,475.0000	0.144	0	0	0
05/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	526.0000	525.0000	(0.190)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	246.0000	245.0000	(0.407)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,189.0000	3,194.0000	0.157	0	0	0
05/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,683.0000	2,688.0000	0.186	0	0	0
05/06/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,192.0000	1,197.0000	0.419	0	0	0
05/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,006.0000	1,010.0000	0.398	0	0	0
05/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,957.0000	2,962.0000	0.169	0	0	0
05/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,412.0000	2,417.0000	0.207	0	0	0
05/06/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	476.0000	475.0000	(0.210)	0	0	17,736
05/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	251.0000	250.0000	(0.398)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	203.0000	202.0000	(0.493)	0	0	17,736
05/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	540.0000	538.0000	(0.370)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,819.0000	2,824.0000	0.177	0	0	0
05/06/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,675.0000	1,680.0000	0.299	0	0	0
05/06/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,428.0000	5,433.0000	0.092	0	0	0
05/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	704.0000	701.0000	(0.426)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	376.0000	375.0000	(0.266)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	359.0000	358.0000	(0.279)	0	0	0
05/06/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	583.0000	582.0000	(0.172)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,592.0000	1,597.0000	0.314	0	0	0
05/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	422.0000	421.0000	(0.237)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	314.0000	313.0000	(0.318)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,501.0000	2,506.0000	0.200	0	0	0
05/06/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,282.0000	3,287.0000	0.152	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	453.0000	452.0000	(0.221)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	685.0000	683.0000	(0.292)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,388.0000	1,393.0000	0.360	0	0	0
05/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,235.0000	3,240.0000	0.155	0	0	0
05/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,911.0000	2,916.0000	0.172	0	0	0
05/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	166.0000	165.0000	(0.602)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,269.0000	1,274.0000	0.394	0	0	0
05/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	899.0000	904.0000	0.556	0	0	0
05/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	203.0000	202.0000	(0.493)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	173.0000	172.0000	(0.578)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	700.0000	705.0000	0.714	0	0	0
05/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,367.0000	2,372.0000	0.211	0	0	0
05/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,819.0000	2,824.0000	0.177	0	0	0
05/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,948.0000	4,953.0000	0.101	0	0	0
05/06/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	970.0000	974.0000	0.412	0	0	0
05/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	384.0000	383.0000	(0.260)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	246.0000	245.0000	(0.407)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	199.0000	198.0000	(0.503)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,092.0000	5,096.0000	0.079	0	0	0
05/06/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	554.0000	552.0000	(0.361)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,846.0000	1,850.0000	0.217	0	0	0
05/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,865.0000	2,870.0000	0.175	0	0	0
05/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,683.0000	2,688.0000	0.186	0	0	0
05/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	262.0000	261.0000	(0.382)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,728.0000	2,733.0000	0.183	0	0	0
05/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,049.0000	3,054.0000	0.164	0	0	0
05/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,278.0000	2,283.0000	0.219	0	0	0
05/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,044.0000	5,049.0000	0.099	0	0	0
05/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,412.0000	2,417.0000	0.207	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,592.0000	2,597.0000	0.193	0	0	0
05/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	314.0000	313.0000	(0.318)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,517.0000	3,522.0000	0.142	0	0	0
05/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	330.0000	328.0000	(0.606)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,096.0000	3,101.0000	0.161	0	0	0
05/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,930.0000	1,935.0000	0.259	0	0	0
05/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	500.0000	499.0000	(0.200)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	376.0000	375.0000	(0.266)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,142.0000	3,147.0000	0.159	0	0	0
05/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	287.0000	285.0000	(0.697)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	670.0000	673.0000	0.448	0	0	0
05/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,103.0000	2,107.0000	0.190	0	0	0
05/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,154.0000	1,158.0000	0.347	0	0	0
05/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	745.0000	742.0000	(0.403)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	666.0000	664.0000	(0.300)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,116.0000	1,121.0000	0.448	0	0	0
05/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,592.0000	1,597.0000	0.314	0	0	0
05/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,096.0000	3,101.0000	0.161	0	0	0
05/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	488.0000	486.0000	(0.410)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	611.0000	614.0000	0.491	0	0	0
05/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,865.0000	2,870.0000	0.175	0	0	0
05/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,622.0000	5,627.0000	0.089	0	0	0
05/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,973.0000	1,978.0000	0.253	0	0	0
05/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	199.0000	198.0000	(0.503)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,611.0000	3,617.0000	0.166	0	0	0
05/06/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	732.0000	736.0000	0.546	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,803.0000	1,808.0000	0.277	0	0	0
05/06/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	160.0000	159.0000	(0.625)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,230.0000	1,235.0000	0.407	0	0	0
05/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,717.0000	1,723.0000	0.349	0	0	0
05/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,550.0000	1,555.0000	0.323	0	0	0
05/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,322.0000	2,327.0000	0.215	0	0	0
05/06/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	226.0000	225.0000	(0.442)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,376.0000	3,381.0000	0.148	0	0	0
05/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,059.0000	2,064.0000	0.243	0	0	0
05/06/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	402.0000	401.0000	(0.249)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	330.0000	328.0000	(0.606)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,179.0000	3,185.0000	0.189	0	0	0
05/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	293.0000	292.0000	(0.341)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,329.0000	3,334.0000	0.150	0	0	0
05/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	274.0000	273.0000	(0.365)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,003.0000	3,008.0000	0.167	0	0	0
05/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,049.0000	3,054.0000	0.164	0	0	0
05/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	307.0000	306.0000	(0.326)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	526.0000	525.0000	(0.190)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	300.0000	299.0000	(0.333)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,888.0000	1,892.0000	0.212	0	0	0
05/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,374.0000	4,380.0000	0.137	0	0	0
05/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,468.0000	1,473.0000	0.341	0	0	0
05/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,016.0000	2,021.0000	0.248	0	0	0
05/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	116.0000	116.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,428.0000	1,433.0000	0.350	0	0	0
05/06/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,182.0000	4,188.0000	0.143	0	0	0
05/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,042.0000	1,047.0000	0.480	0	0	0
05/06/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	253.0000	257.0000	1.581	0	0	0
05/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	811.0000	808.0000	(0.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	464.0000	463.0000	(0.216)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,853.0000	4,857.0000	0.082	0	0	0
05/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0
05/06/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	526.0000	530.0000	0.760	0	0	0
05/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	240.0000	239.0000	(0.417)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,663.0000	4,667.0000	0.086	0	0	0
05/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,137.0000	1,135.0000	(0.176)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	393.0000	392.0000	(0.254)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	173.0000	173.0000	-	0	0	0
05/06/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,238.0000	7,244.0000	0.083	0	0	0
05/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	114.0000	114.0000	-	0	0	0
05/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,016.0000	2,021.0000	0.248	0	0	0
05/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,190.0000	2,195.0000	0.228	0	0	0
05/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,996.0000	5,001.0000	0.100	0	0	0
05/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,234.0000	2,239.0000	0.224	0	0	0
05/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	300.0000	299.0000	(0.333)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	274.0000	273.0000	(0.365)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,805.0000	4,810.0000	0.104	0	0	0
05/06/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	27,539
05/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,774.0000	2,779.0000	0.180	0	0	0
05/06/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	212.0000	211.0000	(0.472)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	322.0000	320.0000	(0.621)	0	0	0
05/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,230.0000	4,236.0000	0.142	0	0	0
05/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,911.0000	2,916.0000	0.172	0	0	0
05/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	27,539
05/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	235.0000	234.0000	(0.426)	0	0	0
05/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,456.0000	2,461.0000	0.204	0	0	0
05/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	632.0000	630.0000	(0.316)	0	0	0
05/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	765.0000	769.0000	0.523	0	0	0
05/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,760.0000	1,765.0000	0.284	0	0	0
05/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	208.0000	207.0000	(0.481)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,637.0000	2,642.0000	0.190	0	0	0
05/06/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	268.0000	267.0000	(0.373)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	797.0000	802.0000	0.627	0	0	0
05/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,106.0000	1,103.0000	(0.271)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	865.0000	869.0000	0.462	0	0	0
05/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	110.0000	110.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	568.0000	567.0000	(0.176)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	272.0000	275.0000	1.103	0	0	0
05/06/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	599.0000	597.0000	(0.334)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	442.0000	441.0000	(0.226)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	68.0000	68.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,348.0000	1,353.0000	0.371	0	0	0
05/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,190.0000	2,195.0000	0.228	0	0	0
05/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,348.0000	1,353.0000	0.371	0	0	0
05/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0
05/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,230.0000	1,235.0000	0.407	0	0	0
05/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	230.0000	230.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,852.0000	1,846.0000	(0.324)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	908.0000	905.0000	(0.330)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,991.0000	3,996.0000	0.125	0	0	0
05/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	424.0000	427.0000	0.708	0	0	0
05/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,295.0000	3,288.0000	(0.212)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,456.0000	2,461.0000	0.204	0	0	0
05/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	464.0000	463.0000	(0.216)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,592.0000	2,597.0000	0.193	0	0	0
05/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,039.0000	4,044.0000	0.124	0	0	0
05/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	858.0000	855.0000	(0.350)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,332.0000	5,337.0000	0.094	0	0	0
05/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	934.0000	939.0000	0.535	0	0	0
05/06/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,900.0000	4,905.0000	0.102	0	0	0
05/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,154.0000	1,158.0000	0.347	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	226.0000	225.0000	(0.442)	0	0	0
05/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,785.0000	4,778.0000	(0.146)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	442.0000	441.0000	(0.226)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	240.0000	239.0000	(0.417)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,846.0000	1,850.0000	0.217	0	0	0
05/06/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,546.0000	2,552.0000	0.236	0	0	0
05/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,344.0000	3,338.0000	(0.179)	0	0	0
05/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	488.0000	486.0000	(0.410)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,366.0000	2,359.0000	(0.296)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,326.0000	4,332.0000	0.139	0	0	0
05/06/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	474.0000	477.0000	0.633	0	0	0
05/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	251.0000	250.0000	(0.398)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,314.0000	1,308.0000	(0.457)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,146.0000	2,151.0000	0.233	0	0	0
05/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,087.0000	4,092.0000	0.122	0	0	0
05/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,367.0000	2,372.0000	0.211	0	0	0
05/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,140.0000	5,144.0000	0.078	0	0	0
05/06/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,236.0000	5,240.0000	0.076	0	0	0
05/06/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	649.0000	647.0000	(0.308)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	180.0000	180.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	280.0000	279.0000	(0.357)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0
05/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	513.0000	511.0000	(0.390)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,592.0000	3,586.0000	(0.167)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	882.0000	880.0000	(0.227)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	352.0000	351.0000	(0.284)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	448.0000	452.0000	0.893	0	0	0
05/06/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	145.0000	145.0000	-	0	0	0
05/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	352.0000	351.0000	(0.284)	0	0	0
05/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,134.0000	4,140.0000	0.145	0	0	0
05/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,079.0000	1,083.0000	0.371	0	0	0
05/06/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,608.0000	2,601.0000	(0.268)	0	0	0
05/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,169.0000	1,167.0000	(0.171)	0	0	0
05/06/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,034.0000	5,028.0000	(0.119)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,760.0000	1,765.0000	0.284	0	0	0
05/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,637.0000	2,642.0000	0.190	0	0	0
05/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
05/06/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
05/06/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	109.0000	110.0000	0.917	0	0	0
05/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
05/06/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,633.0000	1,638.0000	0.306	0	0	0
05/06/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,493.0000	3,487.0000	(0.172)	0	0	0
05/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,471.0000	1,465.0000	(0.408)	0	0	0
05/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,717.0000	1,723.0000	0.349	0	0	0
05/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	367.0000	366.0000	(0.272)	0	0	0
05/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,142.0000	3,147.0000	0.159	0	0	0
05/06/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/06/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	137.0000	137.0000	-	0	0	0
05/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	500.0000	503.0000	0.600	0	0	0
05/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
05/06/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,511.0000	2,504.0000	(0.279)	0	0	0
05/06/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	311.0000	315.0000	1.286	0	0	0
05/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,188.0000	5,192.0000	0.077	0	0	0
05/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,423.0000	3,428.0000	0.146	0	0	0
05/06/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/06/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,706.0000	3,711.0000	0.135	0	0	0
05/06/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
05/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,567.0000	4,573.0000	0.131	0	0	0
05/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,517.0000	3,522.0000	0.142	0	0	0
05/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,284.0000	5,289.0000	0.095	0	0	0
05/06/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,594.0000	1,588.0000	(0.376)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,896.0000	3,901.0000	0.128	0	0	0
05/06/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,943.0000	3,949.0000	0.152	0	0	0
05/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,045.0000	1,043.0000	(0.191)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	384.0000	383.0000	(0.260)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	74.0000	74.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,559.0000	2,553.0000	(0.234)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	94.0000	94.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,808.0000	1,802.0000	(0.332)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,801.0000	3,806.0000	0.132	0	0	0
05/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
05/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,428.0000	1,433.0000	0.350	0	0	0
05/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	101.0000	102.0000	0.990	0	0	0
05/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,550.0000	1,555.0000	0.323	0	0	0
05/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,758.0000	4,762.0000	0.084	0	0	0
05/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,636.0000	1,630.0000	(0.367)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,394.0000	3,387.0000	(0.206)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	400.0000	403.0000	0.750	0	0	0
05/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	235.0000	239.0000	1.702	0	0	0
05/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,039.0000	4,044.0000	0.124	0	0	0
05/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,678.0000	1,672.0000	(0.358)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,754.0000	2,747.0000	(0.254)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	934.0000	931.0000	(0.321)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,741.0000	3,734.0000	(0.187)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	291.0000	295.0000	1.375	0	0	0
05/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	367.0000	366.0000	(0.272)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	961.0000	958.0000	(0.312)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	376.0000	380.0000	1.064	0	0	0
05/06/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,075.0000	1,073.0000	(0.186)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,691.0000	3,685.0000	(0.163)	0	0	0
05/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,633.0000	1,638.0000	0.306	0	0	0
05/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,542.0000	3,536.0000	(0.169)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,414.0000	2,407.0000	(0.290)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,079.0000	2,072.0000	(0.337)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,511.0000	1,505.0000	(0.397)	0	0	0
05/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,991.0000	6,997.0000	0.086	0	0	0
05/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,059.0000	2,064.0000	0.243	0	0	0
05/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	293.0000	292.0000	(0.341)	0	0	0
05/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	834.0000	831.0000	(0.360)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,519.0000	4,525.0000	0.133	0	0	0
05/06/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,764.0000	1,758.0000	(0.340)	0	0	0
05/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	103.0000	103.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,616.0000	4,620.0000	0.087	0	0	0
05/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,705.0000	2,699.0000	(0.222)	0	0	0
05/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	280.0000	279.0000	(0.357)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	80.0000	80.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	101.0000	101.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	332.0000	336.0000	1.205	0	0	0
05/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,146.0000	2,151.0000	0.233	0	0	0
05/06/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,016.0000	1,014.0000	(0.197)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,525.0000	5,530.0000	0.090	0	0	0
05/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	205.0000	205.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,939.0000	3,933.0000	(0.152)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,949.0000	2,943.0000	(0.203)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,986.0000	1,980.0000	(0.302)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	52.0000	52.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,564.0000	3,569.0000	0.140	0	0	0
05/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,573.0000	5,578.0000	0.090	0	0	0
05/06/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,890.0000	3,883.0000	(0.180)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,710.0000	4,715.0000	0.106	0	0	0
05/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
05/06/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
05/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	57.0000	57.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	137.0000	137.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,753.0000	3,759.0000	0.160	0	0	0
05/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,659.0000	3,664.0000	0.137	0	0	0
05/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,564.0000	3,569.0000	0.140	0	0	0
05/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,941.0000	1,935.0000	(0.309)	0	0	0
05/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,900.0000	2,894.0000	(0.207)	0	0	0
05/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,767.0000	5,772.0000	0.087	0	0	0
05/06/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,239.0000	1,233.0000	(0.484)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/06/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,048.0000	3,041.0000	(0.230)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,038.0000	4,033.0000	(0.124)	0	0	0
05/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,032.0000	2,026.0000	(0.295)	0	0	0
05/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,989.0000	3,983.0000	(0.150)	0	0	0
05/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,999.0000	2,992.0000	(0.233)	0	0	0
05/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	218.0000	221.0000	1.376	0	0	0
05/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	47.0000	48.0000	2.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,202.0000	1,199.0000	(0.250)	0	0	0
05/06/2009	\$ / R	2010/06/14			Currency Future	8.5647	8.5531	(0.135)	0.0000	0.0000	0
05/06/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,670.0000	1,680.0000	0.599	0	0	0
05/06/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	485.0000	483.0000	(0.412)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,554.0000	3,565.0000	0.310	0	0	0
05/06/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	219.0000	218.0000	(0.457)	0	0	21,978
05/06/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	201.0000	201.0000	-	0	0	28,772
05/06/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	795.0000	803.0000	1.006	0	0	0
05/06/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	504.0000	503.0000	(0.198)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	810.0000	806.0000	(0.494)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,590.0000	1,600.0000	0.629	0	0	0
05/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	607.0000	604.0000	(0.494)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	633.0000	631.0000	(0.316)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	792.0000	788.0000	(0.505)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,787.0000	3,797.0000	0.264	0	0	0
05/06/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,169.0000	1,178.0000	0.770	0	0	0
05/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	558.0000	556.0000	(0.358)	0	0	26,596
05/06/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	829.0000	825.0000	(0.483)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	676.0000	673.0000	(0.444)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	558.0000	556.0000	(0.358)	0	0	2,176
05/06/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,062.0000	1,070.0000	0.753	0	0	0
05/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	707.0000	704.0000	(0.424)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	536.0000	534.0000	(0.373)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,393.0000	1,403.0000	0.718	0	0	0
05/06/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,471.0000	1,481.0000	0.680	0	0	0
05/06/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	408.0000	407.0000	(0.245)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	827.0000	835.0000	0.967	0	0	0
05/06/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	992.0000	1,001.0000	0.907	0	0	0
05/06/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	662.0000	659.0000	(0.453)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,918.0000	1,929.0000	0.574	0	0	0
05/06/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,097.0000	1,106.0000	0.820	0	0	0
05/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,876.0000	1,887.0000	0.586	0	0	0
05/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,393.0000	1,403.0000	0.718	0	0	0
05/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	433.0000	432.0000	(0.231)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	476.0000	474.0000	(0.420)	0	0	0

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05/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	764.0000	771.0000	0.916	0	0	0
05/06/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,133.0000	1,141.0000	0.706	0	0	0
05/06/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	620.0000	617.0000	(0.484)	0	0	21,978
05/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	441.0000	440.0000	(0.227)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,205.0000	1,214.0000	0.747	0	0	0
05/06/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	494.0000	493.0000	(0.202)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	647.0000	645.0000	(0.309)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,630.0000	1,640.0000	0.613	0	0	0
05/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	525.0000	523.0000	(0.381)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,043.0000	2,054.0000	0.538	0	0	0
05/06/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,510.0000	1,520.0000	0.662	0	0	0
05/06/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	691.0000	688.0000	(0.434)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	377.0000	376.0000	(0.265)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,027.0000	1,035.0000	0.779	0	0	0
05/06/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	514.0000	513.0000	(0.195)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,317.0000	1,326.0000	0.683	0	0	0
05/06/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,550.0000	1,560.0000	0.645	0	0	0
05/06/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	304.0000	308.0000	1.316	0	0	0
05/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,213.0000	2,223.0000	0.452	0	0	0
05/06/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	582.0000	579.0000	(0.515)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,208.0000	4,220.0000	0.285	0	0	0
05/06/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,833.0000	3,844.0000	0.287	0	0	0
05/06/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,242.0000	1,251.0000	0.725	0	0	0
05/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,142.0000	2,131.0000	(0.514)	0	0	0
05/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	230.0000	232.0000	0.870	0	0	0
05/06/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	467.0000	465.0000	(0.428)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	198.0000	197.0000	(0.505)	0	0	0
05/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	78.0000	78.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,048.0000	1,041.0000	(0.668)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,711.0000	1,721.0000	0.584	0	0	0
05/06/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	774.0000	770.0000	(0.517)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	303.0000	302.0000	(0.330)	0	0	0
05/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,835.0000	1,845.0000	0.545	0	0	0
05/06/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

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05/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,578.0000	3,566.0000	(0.335)	0	0	0
05/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,065.0000	5,054.0000	(0.217)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,738.0000	2,749.0000	0.402	0	0	0
05/06/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	416.0000	415.0000	(0.240)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	859.0000	867.0000	0.931	0	0	0
05/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,114.0000	4,125.0000	0.267	0	0	0
05/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,001.0000	2,012.0000	0.550	0	0	0
05/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	594.0000	592.0000	(0.337)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,269.0000	1,261.0000	(0.630)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	888.0000	883.0000	(0.563)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	476.0000	474.0000	(0.420)	0	0	0
05/06/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,982.0000	6,994.0000	0.172	0	0	0
05/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	674.0000	680.0000	0.890	0	0	0
05/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	345.0000	349.0000	1.159	0	0	0
05/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	47.0000	47.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	433.0000	432.0000	(0.231)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	449.0000	448.0000	(0.223)	0	0	0
05/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,531.0000	5,543.0000	0.217	0	0	0
05/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	96.0000	96.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,239.0000	1,231.0000	(0.646)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	179.0000	178.0000	(0.559)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	723.0000	720.0000	(0.415)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	958.0000	966.0000	0.835	0	0	0
05/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	152.0000	153.0000	0.658	0	0	0
05/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	212.0000	211.0000	(0.472)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	616.0000	623.0000	1.136	0	0	0
05/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	276.0000	275.0000	(0.362)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	561.0000	567.0000	1.070	0	0	0
05/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,647.0000	3,658.0000	0.302	0	0	0
05/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,961.0000	2,972.0000	0.371	0	0	0
05/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	976.0000	970.0000	(0.615)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	40.0000	40.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	85.0000	85.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,605.0000	2,593.0000	(0.461)	0	0	0
05/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,770.0000	5,782.0000	0.208	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,444.0000	1,435.0000	(0.623)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	931.0000	926.0000	(0.537)	0	0	0
05/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,227.0000	7,238.0000	0.152	0	0	0
05/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	324.0000	328.0000	1.235	0	0	0
05/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	570.0000	568.0000	(0.351)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	281.0000	280.0000	(0.356)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	483.0000	488.0000	1.035	0	0	0
05/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,170.0000	2,180.0000	0.461	0	0	0
05/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,355.0000	1,364.0000	0.664	0	0	0
05/06/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	193.0000	195.0000	1.036	0	0	0
05/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	109.0000	110.0000	0.917	0	0	0
05/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	385.0000	383.0000	(0.519)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,084.0000	3,072.0000	(0.389)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	547.0000	545.0000	(0.366)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,917.0000	2,927.0000	0.343	0	0	0
05/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,432.0000	1,442.0000	0.698	0	0	0
05/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,588.0000	4,599.0000	0.240	0	0	0
05/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,775.0000	4,787.0000	0.251	0	0	0
05/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,727.0000	3,715.0000	(0.322)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	140.0000	140.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,880.0000	3,891.0000	0.284	0	0	0
05/06/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,558.0000	1,549.0000	(0.578)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	194.0000	194.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	52.0000	52.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,432.0000	1,442.0000	0.698	0	0	0
05/06/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,303.0000	4,314.0000	0.256	0	0	0
05/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,417.0000	2,405.0000	(0.496)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,209.0000	1,202.0000	(0.579)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,073.0000	1,066.0000	(0.652)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	366.0000	370.0000	1.093	0	0	0
05/06/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,246.0000	5,257.0000	0.210	0	0	0
05/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	142.0000	144.0000	1.408	0	0	0
05/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,757.0000	1,747.0000	(0.569)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	168.0000	167.0000	(0.595)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,380.0000	3,368.0000	(0.355)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,747.0000	2,735.0000	(0.437)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	235.0000	234.0000	(0.426)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,652.0000	2,640.0000	(0.452)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,370.0000	3,381.0000	0.326	0	0	0
05/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	239.0000	238.0000	(0.418)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	458.0000	463.0000	1.092	0	0	0
05/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,324.0000	3,335.0000	0.331	0	0	0
05/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,472.0000	2,483.0000	0.445	0	0	0
05/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
05/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	257.0000	256.0000	(0.389)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	170.0000	170.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	113.0000	113.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	32.0000	32.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,199.0000	5,210.0000	0.212	0	0	0
05/06/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	125.0000	126.0000	0.800	0	0	0
05/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,256.0000	4,267.0000	0.258	0	0	0
05/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	525.0000	523.0000	(0.381)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	547.0000	545.0000	(0.366)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,597.0000	1,587.0000	(0.626)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	49.0000	49.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	377.0000	376.0000	(0.265)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,010.0000	5,021.0000	0.220	0	0	0
05/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,508.0000	3,519.0000	0.314	0	0	0
05/06/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,716.0000	1,706.0000	(0.583)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,464.0000	2,452.0000	(0.487)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	434.0000	439.0000	1.152	0	0	0
05/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,142.0000	3,152.0000	0.318	0	0	0
05/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,099.0000	1,092.0000	(0.637)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,510.0000	1,520.0000	0.662	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,816.0000	4,804.0000	(0.249)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	134.0000	135.0000	0.746	0	0	0
05/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	223.0000	222.0000	(0.448)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,181.0000	1,173.0000	(0.677)	0	0	0
05/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,213.0000	2,223.0000	0.452	0	0	0
05/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,161.0000	4,172.0000	0.264	0	0	0
05/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,331.0000	3,319.0000	(0.360)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,097.0000	3,107.0000	0.323	0	0	0
05/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,279.0000	1,289.0000	0.782	0	0	0
05/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,776.0000	3,764.0000	(0.318)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,924.0000	1,913.0000	(0.572)	0	0	0
05/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0
05/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,918.0000	1,929.0000	0.574	0	0	0
05/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,963.0000	4,974.0000	0.222	0	0	0
05/06/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,125.0000	1,119.0000	(0.533)	0	0	0
05/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	370.0000	369.0000	(0.270)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	127.0000	127.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	411.0000	415.0000	0.973	0	0	0
05/06/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,255.0000	2,266.0000	0.488	0	0	0
05/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,430.0000	3,418.0000	(0.350)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,840.0000	1,829.0000	(0.598)	0	0	0
05/06/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	356.0000	355.0000	(0.281)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,798.0000	1,788.0000	(0.556)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,916.0000	4,927.0000	0.224	0	0	0
05/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,882.0000	1,871.0000	(0.584)	0	0	0
05/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,342.0000	2,352.0000	0.427	0	0	0
05/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,699.0000	2,687.0000	(0.445)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,350.0000	4,361.0000	0.253	0	0	0
05/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,151.0000	5,163.0000	0.233	0	0	0
05/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,794.0000	2,783.0000	(0.394)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	173.0000	173.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,385.0000	2,396.0000	0.461	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
05/06/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	165.0000	165.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	350.0000	349.0000	(0.286)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	343.0000	342.0000	(0.292)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	243.0000	242.0000	(0.412)	0	0	0
05/06/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	34.0000	34.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,429.0000	2,439.0000	0.412	0	0	0
05/06/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	285.0000	288.0000	1.053	0	0	0
05/06/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,278.0000	3,289.0000	0.336	0	0	0
05/06/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,298.0000	2,309.0000	0.479	0	0	0
05/06/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,299.0000	1,291.0000	(0.616)	0	0	0
05/06/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,479.0000	3,467.0000	(0.345)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	266.0000	265.0000	(0.376)	0	0	0
05/06/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,869.0000	4,880.0000	0.226	0	0	0
05/06/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
05/06/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	116.0000	116.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,051.0000	3,062.0000	0.361	0	0	0
05/06/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	134.0000	133.0000	(0.746)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,127.0000	2,138.0000	0.517	0	0	0
05/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	208.0000	208.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	534.0000	540.0000	1.124	0	0	0
05/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,973.0000	3,984.0000	0.277	0	0	0
05/06/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,927.0000	3,937.0000	0.255	0	0	0
05/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	449.0000	448.0000	(0.223)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,783.0000	2,793.0000	0.359	0	0	0
05/06/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	172.0000	173.0000	0.581	0	0	0
05/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,677.0000	3,665.0000	(0.326)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	191.0000	191.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,752.0000	1,762.0000	0.571	0	0	0
05/06/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,694.0000	3,704.0000	0.271	0	0	0
05/06/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,006.0000	3,017.0000	0.366	0	0	0
05/06/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	467.0000	465.0000	(0.428)	0	0	0
05/06/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	82.0000	83.0000	1.220	0	0	0

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05/06/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,510.0000	2,499.0000	(0.438)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	508.0000	514.0000	1.181	0	0	0
05/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	46.0000	46.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	363.0000	362.0000	(0.275)	0	0	0
05/06/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,636.0000	1,626.0000	(0.611)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,085.0000	2,096.0000	0.528	0	0	0
05/06/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,097.0000	2,086.0000	(0.525)	0	0	0
05/06/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	999.0000	993.0000	(0.601)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	292.0000	291.0000	(0.342)	0	0	0
05/06/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,827.0000	2,838.0000	0.389	0	0	0
05/06/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,057.0000	5,068.0000	0.218	0	0	0
05/06/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	89.0000	89.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	205.0000	204.0000	(0.488)	0	0	0
05/06/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,187.0000	3,198.0000	0.345	0	0	0
05/06/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,682.0000	4,693.0000	0.235	0	0	0
05/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	252.0000	251.0000	(0.397)	0	0	0
05/06/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,740.0000	3,751.0000	0.294	0	0	0
05/06/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	2,053.0000	2,042.0000	(0.536)	0	0	0
05/06/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,987.0000	2,975.0000	(0.402)	0	0	0
05/06/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	271.0000	270.0000	(0.369)	0	0	0
05/06/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,628.0000	3,616.0000	(0.331)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	400.0000	399.0000	(0.250)	0	0	0
05/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,974.0000	3,962.0000	(0.302)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,170.0000	2,180.0000	0.461	0	0	0
05/06/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	385.0000	383.0000	(0.519)	0	0	0
05/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	388.0000	392.0000	1.031	0	0	0
05/06/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,023.0000	1,017.0000	(0.587)	0	0	0
05/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	117.0000	118.0000	0.855	0	0	0
05/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,793.0000	1,803.0000	0.558	0	0	0
05/06/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,925.0000	3,913.0000	(0.306)	0	0	0

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05/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	458.0000	457.0000	(0.218)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,711.0000	1,721.0000	0.584	0	0	0
05/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	424.0000	423.0000	(0.236)	0	0	0
05/06/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,960.0000	1,970.0000	0.510	0	0	0
05/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	392.0000	391.0000	(0.255)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,020.0000	4,031.0000	0.274	0	0	0
05/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,938.0000	2,926.0000	(0.408)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	185.0000	184.0000	(0.541)	0	0	0
05/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
05/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,127.0000	2,138.0000	0.517	0	0	0
05/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,010.0000	1,999.0000	(0.547)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	182.0000	181.0000	(0.549)	0	0	0
05/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,153.0000	1,146.0000	(0.607)	0	0	0
05/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,067.0000	4,078.0000	0.270	0	0	0
05/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,835.0000	1,845.0000	0.545	0	0	0
05/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,752.0000	1,762.0000	0.571	0	0	0
05/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	953.0000	948.0000	(0.525)	0	0	0
05/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,024.0000	4,012.0000	(0.298)	0	0	0
05/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,035.0000	3,023.0000	(0.395)	0	0	0
05/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	150.0000	150.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	270.0000	273.0000	1.111	0	0	0
05/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	287.0000	285.0000	(0.697)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	143.0000	143.0000	-	0	0	0
05/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,872.0000	2,882.0000	0.348	0	0	0
05/06/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,073.0000	4,061.0000	(0.295)	0	0	0
05/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,636.0000	4,647.0000	0.237	0	0	0
05/06/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,729.0000	4,740.0000	0.233	0	0	0
05/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,335.0000	1,326.0000	(0.674)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	458.0000	457.0000	(0.218)	0	0	0
05/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	588.0000	594.0000	1.020	0	0	0
05/06/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	392.0000	391.0000	(0.255)	0	0	0
05/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,793.0000	1,803.0000	0.558	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12			Currency Future	13.0268	12.8758	(1.159)	12.9000	12.9000	36,369
05/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
05/06/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,023.0000	2,174.0000	7.464	0	0	0
05/06/2009	£ / R	2009/06/12	12.90	Put	Currency Future	94.0000	153.0000	62.766	0	0	0
05/06/2009	£ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,223.0000	6,374.0000	2.426	0	0	0
05/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,073.0000	4,224.0000	3.707	0	0	0
05/06/2009	£ / R	2009/06/12	14.00	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,874.0000	2,024.0000	8.004	0	0	0
05/06/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,080.0000	931.0000	(13.796)	0	0	0
05/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,873.0000	4,024.0000	3.899	0	0	0
05/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	850.0000	989.0000	16.353	0	0	0
05/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,273.0000	2,424.0000	6.643	0	0	0
05/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,073.0000	3,224.0000	4.914	0	0	0
05/06/2009	£ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	489.0000	337.0000	(31.084)	0	0	0
05/06/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,827.0000	5,676.0000	(2.591)	0	0	0
05/06/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,823.0000	5,974.0000	2.593	0	0	0
05/06/2009	£ / R	2009/06/12	12.55	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
05/06/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	621.0000	759.0000	22.222	0	0	0
05/06/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,473.0000	3,624.0000	4.348	0	0	0
05/06/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,223.0000	2,374.0000	6.793	0	0	0
05/06/2009	£ / R	2009/06/12	12.60	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
05/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	236.0000	337.0000	42.797	0	0	0
05/06/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,577.0000	2,426.0000	(5.860)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.55	Call	Currency Future	529.0000	383.0000	(27.599)	0	0	0
05/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,327.0000	1,476.0000	11.228	0	0	0
05/06/2009	£ / R	2009/06/12	14.00	Put	Currency Future	989.0000	1,133.0000	14.560	0	0	0
05/06/2009	£ / R	2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.90	Call	Currency Future	220.0000	129.0000	(41.364)	0	0	0
05/06/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,774.0000	1,924.0000	8.455	0	0	0
05/06/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,373.0000	3,524.0000	4.477	0	0	0
05/06/2009	£ / R	2009/06/12	14.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,323.0000	6,474.0000	2.388	0	0	0
05/06/2009	£ / R	2009/06/12	12.75	Put	Currency Future	74.0000	76.0000	2.703	0	0	0
05/06/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,973.0000	4,124.0000	3.801	0	0	0
05/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,973.0000	2,124.0000	7.653	0	0	0
05/06/2009	£ / R	2009/06/12	13.00	Call	Currency Future	170.0000	94.0000	(44.706)	0	0	0
05/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,073.0000	2,224.0000	7.284	0	0	0
05/06/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,173.0000	3,324.0000	4.759	0	0	0
05/06/2009	£ / R	2009/06/12	12.50	Put	Currency Future	43.0000	54.0000	25.581	0	0	0
05/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	112.0000	62.0000	(44.643)	0	0	0
05/06/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,077.0000	3,926.0000	(3.704)	0	0	0
05/06/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,873.0000	4,024.0000	3.899	0	0	0
05/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
05/06/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,132.0000	1,279.0000	12.986	0	0	0
05/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,773.0000	3,924.0000	4.002	0	0	0
05/06/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,327.0000	4,176.0000	(3.490)	0	0	0
05/06/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.90	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
05/06/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,475.0000	1,625.0000	10.169	0	0	0
05/06/2009	£ / R	2009/06/12	12.50	Call	Currency Future	570.0000	430.0000	(24.561)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,577.0000	5,426.0000	(2.708)	0	0	0
05/06/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,023.0000	6,174.0000	2.507	0	0	0
05/06/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.90	Put	Currency Future	896.0000	1,036.0000	15.625	0	0	0
05/06/2009	£ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,373.0000	2,524.0000	6.363	0	0	0
05/06/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,123.0000	4,274.0000	3.662	0	0	0
05/06/2009	£ / R	2009/06/12	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	12.95	Call	Currency Future	194.0000	110.0000	(43.299)	0	0	0
05/06/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,923.0000	4,074.0000	3.849	0	0	0
05/06/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.95	Put	Currency Future	117.0000	185.0000	58.120	0	0	0
05/06/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,036.0000	1,181.0000	13.996	0	0	0
05/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,023.0000	4,174.0000	3.753	0	0	0
05/06/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,426.0000	1,575.0000	10.449	0	0	0
05/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	656.0000	518.0000	(21.037)	0	0	0
05/06/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,827.0000	2,676.0000	(5.341)	0	0	0
05/06/2009	£ / R	2009/06/12	11.95	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
05/06/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,073.0000	6,224.0000	2.486	0	0	0
05/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,323.0000	4,474.0000	3.493	0	0	0
05/06/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,036.0000	1,181.0000	13.996	0	0	0
05/06/2009	£ / R	2009/06/12	14.05	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
05/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,377.0000	1,526.0000	10.821	0	0	0
05/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.30	Put	Currency Future	19.0000	28.0000	47.368	0	0	0
05/06/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.05	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
05/06/2009	£ / R	2009/06/12	13.70	Put	Currency Future	716.0000	849.0000	18.575	0	0	0
05/06/2009	£ / R	2009/06/12	13.75	Put	Currency Future	760.0000	895.0000	17.763	0	0	0
05/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,273.0000	2,424.0000	6.643	0	0	0
05/06/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,473.0000	4,624.0000	3.376	0	0	0
05/06/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,132.0000	1,279.0000	12.986	0	0	0
05/06/2009	£ / R	2009/06/12	12.30	Call	Currency Future	746.0000	604.0000	(19.035)	0	0	0
05/06/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,873.0000	7,024.0000	2.197	0	0	0
05/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,873.0000	6,024.0000	2.571	0	0	0
05/06/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,423.0000	4,574.0000	3.414	0	0	0
05/06/2009	£ / R	2009/06/12	13.80	Put	Currency Future	805.0000	942.0000	17.019	0	0	0
05/06/2009	£ / R	2009/06/12	13.70	Call	Currency Future	43.0000	25.0000	(41.860)	0	0	0
05/06/2009	£ / R	2009/06/12	13.00	Put	Currency Future	143.0000	218.0000	52.448	0	0	0
05/06/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,773.0000	2,924.0000	5.445	0	0	0
05/06/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,327.0000	1,476.0000	11.228	0	0	0
05/06/2009	£ / R	2009/06/12	12.40	Put	Currency Future	29.0000	42.0000	44.828	0	0	0
05/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,473.0000	5,624.0000	2.759	0	0	0
05/06/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.80	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
05/06/2009	£ / R	2009/06/12	14.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,373.0000	5,524.0000	2.810	0	0	0
05/06/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,223.0000	3,374.0000	4.685	0	0	0
05/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	129.0000	70.0000	(45.736)	0	0	0
05/06/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,373.0000	5,524.0000	2.810	0	0	0
05/06/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	65.0000	65.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,523.0000	4,674.0000	3.338	0	0	0
05/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
05/06/2009	£ / R	2009/06/12	13.75	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	0
05/06/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,473.0000	2,624.0000	6.106	0	0	0
05/06/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.15	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	13.20	Call	Currency Future	98.0000	58.0000	(40.816)	0	0	0
05/06/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,173.0000	6,324.0000	2.446	0	0	0
05/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	442.0000	291.0000	(34.163)	0	0	0
05/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.50	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
05/06/2009	£ / R	2009/06/12	13.80	Put	Currency Future	805.0000	942.0000	17.019	0	0	0
05/06/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,273.0000	3,424.0000	4.614	0	0	0
05/06/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,423.0000	3,574.0000	4.411	0	0	0
05/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,623.0000	4,774.0000	3.266	0	0	0
05/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	850.0000	989.0000	16.353	0	0	0
05/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	45.0000	30.0000	(33.333)	0	0	0
05/06/2009	£ / R	2009/06/12	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,573.0000	3,724.0000	4.226	0	0	0
05/06/2009	£ / R	2009/06/12	13.30	Put	Currency Future	346.0000	475.0000	37.283	0	0	0
05/06/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,573.0000	5,724.0000	2.709	0	0	0
05/06/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.80	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
05/06/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,223.0000	5,374.0000	2.891	0	0	0
05/06/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,327.0000	1,177.0000	(11.304)	0	0	0
05/06/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,823.0000	3,974.0000	3.950	0	0	0
05/06/2009	£ / R	2009/06/12	13.50	Put	Currency Future	527.0000	666.0000	26.376	0	0	0
05/06/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	203.0000	294.0000	44.828	0	0	0
05/06/2009	£ / R	2009/06/12	11.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,673.0000	5,824.0000	2.662	0	0	0
05/06/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.95	Call	Currency Future	19.0000	10.0000	(47.368)	0	0	0
05/06/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,723.0000	5,874.0000	2.638	0	0	0
05/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	13.20	Put	Currency Future	271.0000	382.0000	40.959	0	0	0
05/06/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,127.0000	4,976.0000	(2.945)	0	0	0
05/06/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,423.0000	6,574.0000	2.351	0	0	0
05/06/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,323.0000	3,474.0000	4.544	0	0	0
05/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,323.0000	2,474.0000	6.500	0	0	0
05/06/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,623.0000	5,774.0000	2.685	0	0	0
05/06/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,823.0000	3,974.0000	3.950	0	0	0
05/06/2009	£ / R	2009/06/12	14.15	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
05/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,377.0000	1,526.0000	10.821	0	0	0
05/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,874.0000	2,024.0000	8.004	0	0	0
05/06/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.90	Put	Currency Future	94.0000	153.0000	62.766	0	0	0
05/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	129.0000	70.0000	(45.736)	0	0	0
05/06/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,627.0000	3,476.0000	(4.163)	0	0	0
05/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	236.0000	337.0000	42.797	0	0	0
05/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	668.0000	804.0000	20.359	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,673.0000	3,824.0000	4.111	0	0	0
05/06/2009	£ / R	2009/06/12	12.40	Put	Currency Future	29.0000	42.0000	44.828	0	0	0
05/06/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,423.0000	3,574.0000	4.411	0	0	0
05/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,923.0000	5,074.0000	3.067	0	0	0
05/06/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,623.0000	3,774.0000	4.168	0	0	0
05/06/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,624.0000	1,775.0000	9.298	0	0	0
05/06/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.90	Call	Currency Future	220.0000	129.0000	(41.364)	0	0	0
05/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	203.0000	294.0000	44.828	0	0	0
05/06/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,523.0000	3,674.0000	4.286	0	0	0
05/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,723.0000	3,874.0000	4.056	0	0	0
05/06/2009	£ / R	2009/06/12	12.45	Call	Currency Future	612.0000	477.0000	(22.059)	0	0	0
05/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	656.0000	518.0000	(21.037)	0	0	0
05/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	112.0000	62.0000	(44.643)	0	0	0
05/06/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.05	Put	Currency Future	5,023.0000	5,174.0000	3.006	0	0	0
05/06/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	65.0000	65.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.95	Put	Currency Future	942.0000	1,084.0000	15.074	0	0	0
05/06/2009	£ / R	2009/06/12	13.40	Put	Currency Future	435.0000	570.0000	31.034	0	0	0
05/06/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,323.0000	5,474.0000	2.837	0	0	0
05/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,023.0000	2,174.0000	7.464	0	0	0
05/06/2009	£ / R	2009/06/12	12.45	Put	Currency Future	36.0000	51.0000	41.667	0	0	0
05/06/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	442.0000	291.0000	(34.163)	0	0	0
05/06/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,773.0000	5,924.0000	2.616	0	0	0
05/06/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,823.0000	4,974.0000	3.131	0	0	0
05/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.25	Call	Currency Future	792.0000	648.0000	(18.182)	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,873.0000	3,024.0000	5.256	0	0	0
05/06/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/06/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,373.0000	2,524.0000	6.363	0	0	0
05/06/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,223.0000	4,374.0000	3.576	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,873.0000	3,024.0000	5.256	0	0	0

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05/06/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,127.0000	1,976.0000	(7.099)	0	0	0
05/06/2009	£ / R	2009/06/12	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.70	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
05/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,123.0000	3,274.0000	4.835	0	0	0
05/06/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,773.0000	2,924.0000	5.445	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,278.0000	1,427.0000	11.659	0	0	0
05/06/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,823.0000	2,974.0000	5.349	0	0	0
05/06/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,023.0000	6,174.0000	2.507	0	0	0
05/06/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,673.0000	3,824.0000	4.111	0	0	0
05/06/2009	£ / R	2009/06/12	12.60	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
05/06/2009	£ / R	2009/06/12	12.35	Put	Currency Future	24.0000	34.0000	41.667	0	0	0
05/06/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,973.0000	3,124.0000	5.079	0	0	0
05/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,323.0000	2,474.0000	6.500	0	0	0
05/06/2009	£ / R	2009/06/12	14.10	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
05/06/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,674.0000	1,825.0000	9.020	0	0	0
05/06/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,623.0000	5,774.0000	2.685	0	0	0
05/06/2009	£ / R	2009/06/12	12.70	Call	Currency Future	396.0000	246.0000	(37.879)	0	0	0
05/06/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	489.0000	337.0000	(31.084)	0	0	0
05/06/2009	£ / R	2009/06/12	12.35	Call	Currency Future	700.0000	560.0000	(20.000)	0	0	0
05/06/2009	£ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,973.0000	6,124.0000	2.528	0	0	0
05/06/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,423.0000	2,574.0000	6.232	0	0	0
05/06/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,084.0000	1,230.0000	13.469	0	0	0
05/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,623.0000	2,774.0000	5.757	0	0	0
05/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,123.0000	3,274.0000	4.835	0	0	0
05/06/2009	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,525.0000	1,675.0000	9.836	0	0	0
05/06/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

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05/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,123.0000	2,274.0000	7.113	0	0	0
05/06/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,823.0000	2,974.0000	5.349	0	0	0
05/06/2009	£ / R	2009/06/12	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,823.0000	5,974.0000	2.593	0	0	0
05/06/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.25	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
05/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,073.0000	2,224.0000	7.284	0	0	0
05/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,523.0000	2,674.0000	5.985	0	0	0
05/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,123.0000	2,274.0000	7.113	0	0	0
05/06/2009	£ / R	2009/06/12	13.45	Put	Currency Future	481.0000	618.0000	28.482	0	0	0
05/06/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,923.0000	6,074.0000	2.549	0	0	0
05/06/2009	£ / R	2009/06/12	12.80	Call	Currency Future	306.0000	175.0000	(42.810)	0	0	0
05/06/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,923.0000	3,074.0000	5.166	0	0	0
05/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
05/06/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,181.0000	1,328.0000	12.447	0	0	0
05/06/2009	£ / R	2009/06/12	13.45	Call	Currency Future	57.0000	44.0000	(22.807)	0	0	0
05/06/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,073.0000	3,224.0000	4.914	0	0	0
05/06/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,523.0000	2,674.0000	5.985	0	0	0
05/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,824.0000	1,974.0000	8.224	0	0	0
05/06/2009	£ / R	2009/06/12	13.30	Call	Currency Future	73.0000	51.0000	(30.137)	0	0	0
05/06/2009	£ / R	2009/06/12	13.35	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
05/06/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.75	Call	Currency Future	350.0000	202.0000	(42.286)	0	0	0
05/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,123.0000	6,274.0000	2.466	0	0	0
05/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,229.0000	1,377.0000	12.042	0	0	0
05/06/2009	£ / R	2009/06/12	14.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,873.0000	3,024.0000	5.256	0	0	0
05/06/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,123.0000	5,274.0000	2.947	0	0	0
05/06/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,173.0000	3,324.0000	4.759	0	0	0
05/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	13.35	Put	Currency Future	390.0000	522.0000	33.846	0	0	0
05/06/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,173.0000	2,324.0000	6.949	0	0	0
05/06/2009	£ / R	2009/06/12	14.20	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	12.85	Call	Currency Future	262.0000	150.0000	(42.748)	0	0	0
05/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,323.0000	4,474.0000	3.493	0	0	0
05/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,575.0000	1,725.0000	9.524	0	0	0
05/06/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,423.0000	5,574.0000	2.784	0	0	0
05/06/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.25	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,523.0000	4,674.0000	3.338	0	0	0
05/06/2009	£ / R	2009/06/12	14.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	12.85	Put	Currency Future	85.0000	124.0000	45.882	0	0	0
05/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,923.0000	5,074.0000	3.067	0	0	0
05/06/2009	£ / R	2009/06/12	12.80	Put	Currency Future	79.0000	99.0000	25.316	0	0	0
05/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.25	Call	Currency Future	84.0000	54.0000	(35.714)	0	0	0
05/06/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,923.0000	2,074.0000	7.852	0	0	0
05/06/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.05	Put	Currency Future	3,023.0000	3,174.0000	4.995	0	0	0
05/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,623.0000	2,774.0000	5.757	0	0	0
05/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,624.0000	1,775.0000	9.298	0	0	0
05/06/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,523.0000	5,674.0000	2.734	0	0	0
05/06/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	13.25	Put	Currency Future	307.0000	428.0000	39.414	0	0	0
05/06/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,525.0000	1,675.0000	9.836	0	0	0
05/06/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,123.0000	5,274.0000	2.947	0	0	0
05/06/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,273.0000	3,424.0000	4.614	0	0	0
05/06/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,723.0000	2,874.0000	5.545	0	0	0
05/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/06/12	13.90	Put	Currency Future	896.0000	1,036.0000	15.625	0	0	0
05/06/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,573.0000	3,724.0000	4.226	0	0	0
05/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/06/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,673.0000	4,824.0000	3.231	0	0	0
05/06/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,423.0000	5,574.0000	2.784	0	0	0
05/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,573.0000	2,724.0000	5.869	0	0	0
05/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,278.0000	1,427.0000	11.659	0	0	0
05/06/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,573.0000	2,724.0000	5.869	0	0	0
05/06/2009	£ / R	2009/06/12	13.05	Put	Currency Future	172.0000	254.0000	47.674	0	0	0
05/06/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,323.0000	3,474.0000	4.544	0	0	0
05/06/2009	£ / R	2009/06/12	13.05	Call	Currency Future	148.0000	80.0000	(45.946)	0	0	0
05/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,873.0000	5,024.0000	3.099	0	0	0
05/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,773.0000	4,924.0000	3.164	0	0	0
05/06/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,973.0000	5,124.0000	3.036	0	0	0
05/06/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,673.0000	2,824.0000	5.649	0	0	0
05/06/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,774.0000	1,924.0000	8.455	0	0	0
05/06/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,073.0000	5,224.0000	2.977	0	0	0
05/06/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,023.0000	4,174.0000	3.753	0	0	0
05/06/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,573.0000	4,724.0000	3.302	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,824.0000	1,974.0000	8.224	0	0	0
05/06/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,724.0000	1,874.0000	8.701	0	0	0
05/06/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,373.0000	4,524.0000	3.453	0	0	0
05/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,575.0000	1,725.0000	9.524	0	0	0
05/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,873.0000	6,024.0000	2.571	0	0	0
05/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,523.0000	6,674.0000	2.315	0	0	0
05/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	621.0000	759.0000	22.222	0	0	0
05/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
05/06/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,273.0000	6,424.0000	2.407	0	0	0
05/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.90	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
05/06/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,373.0000	6,524.0000	2.369	0	0	0
05/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,973.0000	3,124.0000	5.079	0	0	0
05/06/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,173.0000	5,324.0000	2.919	0	0	0
05/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	668.0000	804.0000	20.359	0	0	0
05/06/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,373.0000	3,524.0000	4.477	0	0	0
05/06/2009	£ / R	2009/06/12	14.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,073.0000	4,224.0000	3.707	0	0	0
05/06/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,773.0000	3,924.0000	4.002	0	0	0
05/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,623.0000	3,774.0000	4.168	0	0	0
05/06/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,123.0000	4,274.0000	3.662	0	0	0
05/06/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,873.0000	5,024.0000	3.099	0	0	0
05/06/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,373.0000	4,524.0000	3.453	0	0	0
05/06/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,273.0000	4,424.0000	3.534	0	0	0
05/06/2009	£ / R	2009/06/12	13.40	Put	Currency Future	435.0000	570.0000	31.034	0	0	0
05/06/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,173.0000	4,324.0000	3.618	0	0	0
05/06/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
05/06/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/06/12	13.55	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
05/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	45.0000	30.0000	(33.333)	0	0	0
05/06/2009	£ / R	2009/06/12	13.55	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
05/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	574.0000	715.0000	24.564	0	0	0
05/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	574.0000	715.0000	24.564	0	0	0
05/06/2009	£ / R	2009/09/14			Currency Future	13.2508	13.0958	(1.170)	13.2300	13.1000	4,513
05/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,139.0000	1,247.0000	9.482	0	0	0
05/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,174.0000	1,284.0000	9.370	0	0	0
05/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,702.0000	2,847.0000	5.366	0	0	0
05/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,331.0000	2,472.0000	6.049	0	0	0
05/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	681.0000	778.0000	14.244	0	0	0
05/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
05/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	774.0000	690.0000	(10.853)	0	0	0
05/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,515.0000	1,638.0000	8.119	0	0	0
05/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,241.0000	2,380.0000	6.203	0	0	0
05/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
05/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	325.0000	280.0000	(13.846)	0	0	0
05/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
05/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,176.0000	2,029.0000	(6.756)	0	0	0
05/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	529.0000	617.0000	16.635	0	0	0
05/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	216.0000	183.0000	(15.278)	0	0	0
05/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
05/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,107.0000	2,243.0000	6.455	0	0	0
05/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	931.0000	827.0000	(11.171)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,151.0000	2,289.0000	6.416	0	0	0
05/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
05/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	311.0000	268.0000	(13.826)	0	0	0
05/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,515.0000	2,658.0000	5.686	0	0	0
05/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
05/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	558.0000	647.0000	15.950	0	0	0
05/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,174.0000	1,284.0000	9.370	0	0	0
05/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,608.0000	2,752.0000	5.521	0	0	0
05/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,018.0000	2,154.0000	6.739	0	0	0
05/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	187.0000	158.0000	(15.508)	0	0	0
05/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	280.0000	331.0000	18.214	0	0	0
05/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	630.0000	562.0000	(10.794)	0	0	0
05/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,601.0000	5,446.0000	(2.767)	0	0	0
05/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	994.0000	1,104.0000	11.066	0	0	0
05/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	957.0000	1,069.0000	11.703	0	0	0
05/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	355.0000	306.0000	(13.803)	0	0	0
05/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	107.0000	89.0000	(16.822)	0	0	0
05/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,651.0000	3,496.0000	(4.245)	0	0	0
05/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	340.0000	293.0000	(13.824)	0	0	0
05/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,104.0000	1,211.0000	9.692	0	0	0
05/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	501.0000	586.0000	16.966	0	0	0
05/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	920.0000	1,031.0000	12.065	0	0	0
05/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,284.0000	1,398.0000	8.879	0	0	0
05/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	395.0000	349.0000	(11.646)	0	0	0
05/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	0
05/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,761.0000	1,890.0000	7.325	0	0	0
05/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	652.0000	582.0000	(10.736)	0	0	0
05/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,636.0000	1,762.0000	7.702	0	0	0
05/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	532.0000	474.0000	(10.902)	0	0	0
05/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,151.0000	4,996.0000	(3.009)	0	0	0
05/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,400.0000	6,554.0000	2.406	0	0	0
05/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	630.0000	562.0000	(10.794)	0	0	0
05/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	834.0000	740.0000	(11.271)	0	0	0
05/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	994.0000	1,104.0000	11.066	0	0	0
05/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,398.0000	1,516.0000	8.441	0	0	0
05/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,902.0000	5,056.0000	3.142	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	162.0000	136.0000	(16.049)	0	0	0
05/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
05/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	272.0000	233.0000	(14.338)	0	0	0
05/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	119.0000	99.0000	(16.807)	0	0	0
05/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	155.0000	189.0000	21.935	0	0	0
05/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,321.0000	1,437.0000	8.781	0	0	0
05/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,256.0000	1,135.0000	(9.634)	0	0	0
05/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	382.0000	335.0000	(12.304)	0	0	0
05/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0
05/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
05/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,975.0000	2,109.0000	6.785	0	0	0
05/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	248.0000	212.0000	(14.516)	0	0	0
05/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	618.0000	712.0000	15.210	0	0	0
05/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	550.0000	490.0000	(10.909)	0	0	0
05/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	395.0000	349.0000	(11.646)	0	0	0
05/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	370.0000	320.0000	(13.514)	0	0	0
05/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0
05/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,150.0000	6,305.0000	2.520	0	0	0
05/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
05/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,421.0000	3,571.0000	4.385	0	0	0
05/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	334.0000	394.0000	17.964	0	0	0
05/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,139.0000	1,247.0000	9.482	0	0	0
05/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	408.0000	365.0000	(10.539)	0	0	0
05/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,196.0000	2,334.0000	6.284	0	0	0
05/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
05/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,101.0000	3,946.0000	(3.780)	0	0	0
05/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	340.0000	293.0000	(13.824)	0	0	0
05/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	382.0000	335.0000	(12.304)	0	0	0
05/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
05/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	780.0000	884.0000	13.333	0	0	0
05/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,069.0000	1,174.0000	9.822	0	0	0
05/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	529.0000	617.0000	16.635	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
05/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	421.0000	377.0000	(10.451)	0	0	0
05/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	285.0000	244.0000	(14.386)	0	0	0
05/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	569.0000	507.0000	(10.896)	0	0	0
05/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,610.0000	2,458.0000	(5.824)	0	0	0
05/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	609.0000	543.0000	(10.837)	0	0	0
05/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,031.0000	1,139.0000	10.475	0	0	0
05/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,196.0000	2,334.0000	6.284	0	0	0
05/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,241.0000	2,380.0000	6.203	0	0	0
05/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	373.0000	445.0000	19.303	0	0	0
05/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	216.0000	183.0000	(15.278)	0	0	0
05/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,653.0000	4,807.0000	3.310	0	0	0
05/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,286.0000	2,426.0000	6.124	0	0	0
05/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,247.0000	1,360.0000	9.062	0	0	0
05/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,031.0000	1,139.0000	10.475	0	0	0
05/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,211.0000	1,322.0000	9.166	0	0	0
05/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,861.0000	4,014.0000	3.963	0	0	0
05/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,719.0000	1,847.0000	7.446	0	0	0
05/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	298.0000	256.0000	(14.094)	0	0	0
05/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	325.0000	280.0000	(13.846)	0	0	0
05/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,515.0000	1,638.0000	8.119	0	0	0
05/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,179.0000	3,328.0000	4.687	0	0	0
05/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,469.0000	2,612.0000	5.792	0	0	0
05/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	162.0000	136.0000	(16.049)	0	0	0
05/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,351.0000	5,505.0000	2.878	0	0	0
05/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	170.0000	143.0000	(15.882)	0	0	0
05/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	447.0000	528.0000	18.121	0	0	0
05/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,855.0000	2,702.0000	(5.359)	0	0	0
05/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	70.0000	57.0000	(18.571)	0	0	0
05/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
05/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,761.0000	1,890.0000	7.325	0	0	0
05/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	898.0000	796.0000	(11.359)	0	0	0
05/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,849.0000	7,004.0000	2.263	0	0	0
05/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	196.0000	166.0000	(15.306)	0	0	0
05/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	248.0000	295.0000	18.952	0	0	0
05/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
05/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	87.0000	72.0000	(17.241)	0	0	0
05/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	297.0000	350.0000	17.845	0	0	0
05/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,321.0000	1,437.0000	8.781	0	0	0
05/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	501.0000	586.0000	16.966	0	0	0
05/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,555.0000	1,679.0000	7.974	0	0	0
05/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	107.0000	132.0000	23.364	0	0	0
05/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,423.0000	2,565.0000	5.861	0	0	0
05/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	113.0000	94.0000	(16.814)	0	0	0
05/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	697.0000	624.0000	(10.473)	0	0	0
05/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	206.0000	175.0000	(15.049)	0	0	0
05/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
05/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	196.0000	166.0000	(15.306)	0	0	0
05/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,458.0000	1,328.0000	(8.916)	0	0	0
05/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,596.0000	1,720.0000	7.769	0	0	0
05/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	0
05/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,596.0000	1,720.0000	7.769	0	0	0
05/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	746.0000	848.0000	13.673	0	0	0
05/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,423.0000	2,565.0000	5.861	0	0	0
05/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,018.0000	2,154.0000	6.739	0	0	0
05/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	272.0000	233.0000	(14.338)	0	0	0
05/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,062.0000	2,198.0000	6.596	0	0	0
05/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	649.0000	745.0000	14.792	0	0	0
05/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	465.0000	415.0000	(10.753)	0	0	0
05/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
05/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	119.0000	99.0000	(16.807)	0	0	0
05/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	226.0000	193.0000	(14.602)	0	0	0
05/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,975.0000	2,109.0000	6.785	0	0	0
05/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	480.0000	429.0000	(10.625)	0	0	0
05/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	814.0000	920.0000	13.022	0	0	0
05/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R 2009/09/14	12.70	Call	Currency Future	866.0000	766.0000	(11.547)	0	0	0
05/06/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,608.0000	2,752.0000	5.521	0	0	0
05/06/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,845.0000	1,977.0000	7.154	0	0	0
05/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	652.0000	582.0000	(10.736)	0	0	0
05/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,476.0000	1,597.0000	8.198	0	0	0
05/06/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,151.0000	2,289.0000	6.416	0	0	0
05/06/2009	£ / R 2009/09/14	12.85	Call	Currency Future	774.0000	690.0000	(10.853)	0	0	0
05/06/2009	£ / R 2009/09/14	13.45	Put	Currency Future	713.0000	813.0000	14.025	0	0	0
05/06/2009	£ / R 2009/09/14	12.95	Put	Currency Future	421.0000	499.0000	18.527	0	0	0
05/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	373.0000	445.0000	19.303	0	0	0
05/06/2009	£ / R 2009/09/14	13.50	Call	Currency Future	497.0000	444.0000	(10.664)	0	0	0
05/06/2009	£ / R 2009/09/14	14.95	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
05/06/2009	£ / R 2009/09/14	12.95	Call	Currency Future	722.0000	645.0000	(10.665)	0	0	0
05/06/2009	£ / R 2009/09/14	12.70	Put	Currency Future	315.0000	370.0000	17.460	0	0	0
05/06/2009	£ / R 2009/09/14	15.05	Call	Currency Future	132.0000	111.0000	(15.909)	0	0	0
05/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
05/06/2009	£ / R 2009/09/14	14.45	Call	Currency Future	237.0000	202.0000	(14.768)	0	0	0
05/06/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,851.0000	5,696.0000	(2.649)	0	0	0
05/06/2009	£ / R 2009/09/14	12.90	Call	Currency Future	747.0000	667.0000	(10.710)	0	0	0
05/06/2009	£ / R 2009/09/14	12.55	Put	Currency Future	264.0000	313.0000	18.561	0	0	0
05/06/2009	£ / R 2009/09/14	15.95	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
05/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	311.0000	268.0000	(13.826)	0	0	0
05/06/2009	£ / R 2009/09/14	12.90	Call	Currency Future	747.0000	667.0000	(10.710)	0	0	0
05/06/2009	£ / R 2009/09/14	12.55	Call	Currency Future	964.0000	858.0000	(10.996)	0	0	0
05/06/2009	£ / R 2009/09/14	13.45	Call	Currency Future	514.0000	459.0000	(10.700)	0	0	0
05/06/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,891.0000	3,038.0000	5.085	0	0	0
05/06/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,436.0000	1,556.0000	8.357	0	0	0
05/06/2009	£ / R 2009/09/14	12.90	Put	Currency Future	396.0000	471.0000	18.939	0	0	0
05/06/2009	£ / R 2009/09/14	12.90	Put	Currency Future	396.0000	471.0000	18.939	0	0	0
05/06/2009	£ / R 2009/09/14	12.45	Put	Currency Future	233.0000	278.0000	19.313	0	0	0
05/06/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,702.0000	2,847.0000	5.366	0	0	0
05/06/2009	£ / R 2009/09/14	12.80	Put	Currency Future	353.0000	419.0000	18.697	0	0	0
05/06/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,931.0000	2,065.0000	6.939	0	0	0
05/06/2009	£ / R 2009/09/14	14.60	Call	Currency Future	206.0000	175.0000	(15.049)	0	0	0
05/06/2009	£ / R 2009/09/14	14.35	Call	Currency Future	260.0000	222.0000	(14.615)	0	0	0
05/06/2009	£ / R 2009/09/14	12.80	Call	Currency Future	804.0000	715.0000	(11.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
05/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,555.0000	1,679.0000	7.974	0	0	0
05/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,359.0000	1,476.0000	8.609	0	0	0
05/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,034.0000	923.0000	(10.735)	0	0	0
05/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,351.0000	4,196.0000	(3.562)	0	0	0
05/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
05/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	588.0000	679.0000	15.476	0	0	0
05/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,796.0000	2,942.0000	5.222	0	0	0
05/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,211.0000	1,322.0000	9.166	0	0	0
05/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
05/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,677.0000	1,805.0000	7.633	0	0	0
05/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	532.0000	474.0000	(10.902)	0	0	0
05/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	589.0000	525.0000	(10.866)	0	0	0
05/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
05/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,082.0000	3,231.0000	4.835	0	0	0
05/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
05/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,377.0000	2,518.0000	5.932	0	0	0
05/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,377.0000	2,518.0000	5.932	0	0	0
05/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
05/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
05/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,655.0000	2,800.0000	5.461	0	0	0
05/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
05/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	178.0000	150.0000	(15.730)	0	0	0
05/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	248.0000	212.0000	(14.516)	0	0	0
05/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,398.0000	1,516.0000	8.441	0	0	0
05/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	139.0000	116.0000	(16.547)	0	0	0
05/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,562.0000	2,705.0000	5.582	0	0	0
05/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	999.0000	891.0000	(10.811)	0	0	0
05/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	132.0000	111.0000	(15.909)	0	0	0
05/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,844.0000	2,990.0000	5.134	0	0	0
05/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,359.0000	1,476.0000	8.609	0	0	0
05/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,749.0000	2,895.0000	5.311	0	0	0
05/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	408.0000	365.0000	(10.539)	0	0	0
05/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
05/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,931.0000	2,065.0000	6.939	0	0	0
05/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	170.0000	143.0000	(15.882)	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
05/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,719.0000	1,847.0000	7.446	0	0	0
05/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,803.0000	1,933.0000	7.210	0	0	0
05/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	884.0000	993.0000	12.330	0	0	0
05/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	674.0000	603.0000	(10.534)	0	0	0
05/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	435.0000	389.0000	(10.575)	0	0	0
05/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	260.0000	222.0000	(14.615)	0	0	0
05/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	154.0000	129.0000	(16.234)	0	0	0
05/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	681.0000	778.0000	14.244	0	0	0
05/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,803.0000	1,933.0000	7.210	0	0	0
05/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,888.0000	2,021.0000	7.044	0	0	0
05/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	814.0000	920.0000	13.022	0	0	0
05/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	957.0000	1,069.0000	11.703	0	0	0
05/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	473.0000	557.0000	17.759	0	0	0
05/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	154.0000	129.0000	(16.234)	0	0	0
05/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	465.0000	415.0000	(10.753)	0	0	0
05/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	450.0000	402.0000	(10.667)	0	0	0
05/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	849.0000	956.0000	12.603	0	0	0
05/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	649.0000	745.0000	14.792	0	0	0
05/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	550.0000	490.0000	(10.909)	0	0	0
05/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	450.0000	402.0000	(10.667)	0	0	0
05/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	849.0000	956.0000	12.603	0	0	0
05/06/2009	£ / R	2009/12/14			Currency Future	13.4544	13.2975	(1.166)	0.0000	0.0000	1,430
05/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	884.0000	978.0000	10.633	0	0	0
05/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,371.0000	1,472.0000	7.367	0	0	0
05/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	763.0000	849.0000	11.271	0	0	0
05/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,175.0000	1,268.0000	7.915	0	0	0
05/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,439.0000	1,543.0000	7.227	0	0	0
05/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	867.0000	797.0000	(8.074)	0	0	0
05/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	629.0000	566.0000	(10.016)	0	0	0
05/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
05/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	494.0000	441.0000	(10.729)	0	0	0
05/06/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,432.0000	1,319.0000	(7.891)	0	0	0
05/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	733.0000	818.0000	11.596	0	0	0
05/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	771.0000	709.0000	(8.042)	0	0	0
05/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	792.0000	881.0000	11.237	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	264.0000	232.0000	(12.121)	0	0	0
05/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	792.0000	881.0000	11.237	0	0	0
05/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	611.0000	549.0000	(10.147)	0	0	0
05/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	327.0000	371.0000	13.456	0	0	0
05/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	847.0000	778.0000	(8.146)	0	0	0
05/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,691.0000	1,803.0000	6.623	0	0	0
05/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	478.0000	427.0000	(10.669)	0	0	0
05/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	525.0000	470.0000	(10.476)	0	0	0
05/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	303.0000	267.0000	(11.881)	0	0	0
05/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	887.0000	816.0000	(8.005)	0	0	0
05/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,999.0000	2,120.0000	6.053	0	0	0
05/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	847.0000	778.0000	(8.146)	0	0	0
05/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	916.0000	1,011.0000	10.371	0	0	0
05/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,604.0000	5,448.0000	(2.784)	0	0	0
05/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,337.0000	1,437.0000	7.479	0	0	0
05/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	541.0000	485.0000	(10.351)	0	0	0
05/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,206.0000	1,301.0000	7.877	0	0	0
05/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,108.0000	3,952.0000	(3.797)	0	0	0
05/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	395.0000	351.0000	(11.139)	0	0	0
05/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
05/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	789.0000	725.0000	(8.112)	0	0	0
05/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,474.0000	1,579.0000	7.123	0	0	0
05/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,660.0000	2,515.0000	(5.451)	0	0	0
05/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,850.0000	7,006.0000	2.277	0	0	0
05/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	546.0000	613.0000	12.271	0	0	0
05/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,014.0000	1,110.0000	9.467	0	0	0
05/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,160.0000	2,285.0000	5.787	0	0	0
05/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,617.0000	1,727.0000	6.803	0	0	0
05/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,854.0000	5,698.0000	(2.665)	0	0	0
05/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	719.0000	657.0000	(8.623)	0	0	0
05/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,766.0000	1,881.0000	6.512	0	0	0
05/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
05/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,051.0000	961.0000	(8.563)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,545.0000	1,653.0000	6.990	0	0	0
05/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,238.0000	1,335.0000	7.835	0	0	0
05/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	370.0000	328.0000	(11.351)	0	0	0
05/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,356.0000	4,200.0000	(3.581)	0	0	0
05/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
05/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
05/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	593.0000	532.0000	(10.287)	0	0	0
05/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
05/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	575.0000	516.0000	(10.261)	0	0	0
05/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
05/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	422.0000	375.0000	(11.137)	0	0	0
05/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,405.0000	1,508.0000	7.331	0	0	0
05/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,804.0000	1,920.0000	6.430	0	0	0
05/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,080.0000	983.0000	(8.981)	0	0	0
05/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	808.0000	742.0000	(8.168)	0	0	0
05/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	674.0000	759.0000	12.611	0	0	0
05/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	449.0000	400.0000	(10.913)	0	0	0
05/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	645.0000	729.0000	13.023	0	0	0
05/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,271.0000	1,369.0000	7.710	0	0	0
05/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	949.0000	876.0000	(7.692)	0	0	0
05/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	611.0000	549.0000	(10.147)	0	0	0
05/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	509.0000	455.0000	(10.609)	0	0	0
05/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,206.0000	1,301.0000	7.877	0	0	0
05/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	358.0000	317.0000	(11.453)	0	0	0
05/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	525.0000	586.0000	11.619	0	0	0
05/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	853.0000	945.0000	10.785	0	0	0
05/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	465.0000	521.0000	12.043	0	0	0
05/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,893.0000	2,744.0000	(5.150)	0	0	0
05/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	617.0000	700.0000	13.452	0	0	0
05/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,170.0000	1,069.0000	(8.632)	0	0	0
05/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	593.0000	532.0000	(10.287)	0	0	0
05/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	719.0000	657.0000	(8.623)	0	0	0
05/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,014.0000	1,110.0000	9.467	0	0	0
05/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	38.0000	47.0000	23.684	0	0	0
05/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,482.0000	3,627.0000	4.164	0	0	0
05/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,155.0000	4,998.0000	(3.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	192.0000	167.0000	(13.021)	0	0	0
05/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	736.0000	677.0000	(8.016)	0	0	0
05/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	928.0000	856.0000	(7.759)	0	0	0
05/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	257.0000	294.0000	14.397	0	0	0
05/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,238.0000	1,335.0000	7.835	0	0	0
05/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	464.0000	413.0000	(10.991)	0	0	0
05/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,538.0000	2,670.0000	5.201	0	0	0
05/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	435.0000	387.0000	(11.034)	0	0	0
05/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,906.0000	4,054.0000	3.789	0	0	0
05/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	971.0000	897.0000	(7.621)	0	0	0
05/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,304.0000	1,403.0000	7.592	0	0	0
05/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	485.0000	542.0000	11.753	0	0	0
05/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,581.0000	1,690.0000	6.894	0	0	0
05/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,402.0000	6,558.0000	2.437	0	0	0
05/06/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,362.0000	5,516.0000	2.872	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,082.0000	1,172.0000	8.318	0	0	0
05/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	435.0000	387.0000	(11.034)	0	0	0
05/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,509.0000	1,616.0000	7.091	0	0	0
05/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,921.0000	5,073.0000	3.089	0	0	0
05/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,139.0000	1,040.0000	(8.692)	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	0.0000	619.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	687.0000	619.0000	(9.898)	0	0	0
05/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	753.0000	692.0000	(8.101)	0	0	0
05/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,113.0000	1,204.0000	8.176	0	0	0
05/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,258.0000	2,120.0000	(6.112)	0	0	0
05/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	948.0000	1,045.0000	10.232	0	0	0
05/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	0.0000	1,172.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,405.0000	1,508.0000	7.331	0	0	0
05/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	667.0000	601.0000	(9.895)	0	0	0
05/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,664.0000	3,509.0000	(4.230)	0	0	0
05/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	981.0000	1,079.0000	9.990	0	0	0
05/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	509.0000	455.0000	(10.609)	0	0	0
05/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	558.0000	500.0000	(10.394)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R 2009/12/14	9.80	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
05/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	104.0000	122.0000	17.308	0	0	0
05/06/2009	£ / R 2009/12/14	13.00	Call	Currency Future	1,022.0000	939.0000	(8.121)	0	0	0
05/06/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,611.0000	1,491.0000	(7.449)	0	0	0
05/06/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,048.0000	1,141.0000	8.874	0	0	0
05/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,367.0000	2,496.0000	5.450	0	0	0
05/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	494.0000	441.0000	(10.729)	0	0	0
05/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	590.0000	670.0000	13.559	0	0	0
05/06/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,154.0000	6,309.0000	2.519	0	0	0
05/06/2009	£ / R 2009/12/14	14.65	Call	Currency Future	422.0000	375.0000	(11.137)	0	0	0
05/06/2009	£ / R 2009/12/14	13.45	Call	Currency Future	827.0000	760.0000	(8.102)	0	0	0
05/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,039.0000	2,160.0000	5.934	0	0	0
05/06/2009	£ / R 2009/12/14	13.25	Put	Currency Future	703.0000	788.0000	12.091	0	0	0
05/06/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,677.0000	4,828.0000	3.229	0	0	0
05/06/2009	£ / R 2009/12/14	13.45	Put	Currency Future	823.0000	912.0000	10.814	0	0	0
05/06/2009	£ / R 2009/12/14	16.60	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
05/06/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,654.0000	1,765.0000	6.711	0	0	0
05/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,617.0000	1,727.0000	6.803	0	0	0
05/06/2009	£ / R 2009/12/14	12.70	Put	Currency Future	446.0000	501.0000	12.332	0	0	0
05/06/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,251.0000	3,393.0000	4.368	0	0	0
05/06/2009	£ / R 2009/12/14	15.60	Call	Currency Future	222.0000	194.0000	(12.613)	0	0	0
05/06/2009	£ / R 2009/12/14	15.05	Call	Currency Future	324.0000	286.0000	(11.728)	0	0	0
05/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,080.0000	983.0000	(8.981)	0	0	0
05/06/2009	£ / R 2009/12/14	14.70	Call	Currency Future	408.0000	363.0000	(11.029)	0	0	0
05/06/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,920.0000	2,039.0000	6.198	0	0	0
05/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	525.0000	586.0000	11.619	0	0	0
05/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,581.0000	1,690.0000	6.894	0	0	0
05/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,113.0000	1,204.0000	8.176	0	0	0
05/06/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,201.0000	1,098.0000	(8.576)	0	0	0
05/06/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,728.0000	1,842.0000	6.597	0	0	0
05/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,439.0000	1,543.0000	7.227	0	0	0
05/06/2009	£ / R 2009/12/14	12.60	Put	Currency Future	410.0000	461.0000	12.439	0	0	0
05/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	667.0000	601.0000	(9.895)	0	0	0
05/06/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,264.0000	1,159.0000	(8.307)	0	0	0
05/06/2009	£ / R 2009/12/14	14.80	Call	Currency Future	383.0000	339.0000	(11.488)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,804.0000	1,920.0000	6.430	0	0	0
05/06/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,959.0000	2,079.0000	6.126	0	0	0
05/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	358.0000	317.0000	(11.453)	0	0	0
05/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	867.0000	797.0000	(8.074)	0	0	0
05/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	335.0000	296.0000	(11.642)	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,082.0000	1,172.0000	8.318	0	0	0
05/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	293.0000	258.0000	(11.945)	0	0	0
05/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,881.0000	1,999.0000	6.273	0	0	0
05/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	314.0000	277.0000	(11.783)	0	0	0
05/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	449.0000	400.0000	(10.913)	0	0	0
05/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	0.0000	1,045.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	763.0000	849.0000	11.271	0	0	0
05/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,271.0000	1,369.0000	7.710	0	0	0
05/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	575.0000	516.0000	(10.261)	0	0	0
05/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,143.0000	1,236.0000	8.136	0	0	0
05/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	648.0000	583.0000	(10.031)	0	0	0
05/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,545.0000	1,653.0000	6.990	0	0	0
05/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	0.0000	692.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	568.0000	641.0000	12.852	0	0	0
05/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	0.0000	876.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	687.0000	619.0000	(9.898)	0	0	0
05/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	0.0000	729.0000	100.000	0	0	0
05/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	916.0000	1,011.0000	10.371	0	0	0
05/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	994.0000	918.0000	(7.646)	0	0	0
05/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	347.0000	307.0000	(11.527)	0	0	0
05/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	907.0000	836.0000	(7.828)	0	0	0
05/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,109.0000	1,011.0000	(8.837)	0	0	0
05/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	505.0000	564.0000	11.683	0	0	0
05/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	703.0000	638.0000	(9.246)	0	0	0
05/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	771.0000	709.0000	(8.042)	0	0	0
05/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,842.0000	1,959.0000	6.352	0	0	0
05/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	629.0000	566.0000	(10.016)	0	0	0
05/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,175.0000	1,268.0000	7.915	0	0	0
05/06/2009	£ / R	2010/03/15			Currency Future	13.6580	13.4958	(1.188)	0.0000	0.0000	0
05/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,054.0000	1,148.0000	8.918	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,118.0000	1,213.0000	8.497	0	0	0
05/06/2009	£ / R 2010/03/15	13.50	Put	Currency Future	931.0000	1,020.0000	9.560	0	0	0
05/06/2009	£ / R 2010/03/15	13.55	Put	Currency Future	961.0000	1,051.0000	9.365	0	0	0
05/06/2009	£ / R 2010/03/15	13.55	Call	Currency Future	1,069.0000	997.0000	(6.735)	0	0	0
05/06/2009	£ / R 2010/03/15	13.80	Call	Currency Future	976.0000	909.0000	(6.865)	0	0	0
05/06/2009	£ / R 2010/03/15	13.70	Call	Currency Future	1,012.0000	943.0000	(6.818)	0	0	0
05/06/2009	£ / R 2010/03/15	13.60	Put	Currency Future	992.0000	1,083.0000	9.173	0	0	0
05/06/2009	£ / R 2010/03/15	13.50	Call	Currency Future	1,089.0000	1,016.0000	(6.703)	0	0	0
05/06/2009	£ / R 2010/03/15	13.60	Call	Currency Future	1,050.0000	979.0000	(6.762)	0	0	0
05/06/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,086.0000	1,180.0000	8.656	0	0	0
05/06/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,215.0000	1,315.0000	8.230	0	0	0
05/06/2009	£ / R 2010/03/15	13.95	Call	Currency Future	923.0000	861.0000	(6.717)	0	0	0
05/06/2009	£ / R 2010/03/15	13.75	Call	Currency Future	994.0000	926.0000	(6.841)	0	0	0
05/06/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,462.0000	3,599.0000	3.957	0	0	0
05/06/2009	£ / R 2010/03/15	13.65	Put	Currency Future	0.0000	1,115.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	16.75	Call	Currency Future	370.0000	345.0000	(6.757)	0	0	0
05/06/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,363.0000	4,501.0000	3.163	0	0	0
05/06/2009	£ / R 2010/03/15	10.65	Call	Currency Future	0.0000	2,928.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	17.75	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
05/06/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,442.0000	1,346.0000	(6.657)	0	0	0
05/06/2009	£ / R 2010/03/15	10.65	Put	Currency Future	0.0000	82.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	9.75	Put	Currency Future	52.0000	52.0000	-	0	0	0
05/06/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,789.0000	1,905.0000	6.484	0	0	0
05/06/2009	£ / R 2010/03/15	9.65	Put	Currency Future	0.0000	50.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	13.65	Call	Currency Future	0.0000	961.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	15.75	Call	Currency Future	505.0000	472.0000	(6.535)	0	0	0
05/06/2009	£ / R 2010/03/15	17.65	Call	Currency Future	0.0000	258.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,597.0000	2,726.0000	4.967	0	0	0
05/06/2009	£ / R 2010/03/15	11.65	Call	Currency Future	0.0000	2,071.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,451.0000	4,591.0000	3.145	0	0	0
05/06/2009	£ / R 2010/03/15	14.75	Call	Currency Future	697.0000	651.0000	(6.600)	0	0	0
05/06/2009	£ / R 2010/03/15	9.65	Call	Currency Future	0.0000	3,896.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,898.0000	2,747.0000	(5.210)	0	0	0
05/06/2009	£ / R 2010/03/15	12.75	Put	Currency Future	534.0000	600.0000	12.360	0	0	0
05/06/2009	£ / R 2010/03/15	9.80	Put	Currency Future	53.0000	53.0000	-	0	0	0
05/06/2009	£ / R 2010/03/15	11.65	Put	Currency Future	0.0000	225.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,551.0000	3,688.0000	3.858	0	0	0
05/06/2009	£ / R 2010/03/15	11.75	Put	Currency Future	219.0000	249.0000	13.699	0	0	0
05/06/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,943.0000	2,792.0000	(5.131)	0	0	0
05/06/2009	£ / R 2010/03/15	15.65	Put	Currency Future	0.0000	2,641.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,337.0000	1,248.0000	(6.657)	0	0	0
05/06/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,989.0000	2,837.0000	(5.085)	0	0	0
05/06/2009	£ / R 2010/03/15	11.80	Call	Currency Future	2,089.0000	1,958.0000	(6.271)	0	0	0
05/06/2009	£ / R 2010/03/15	15.65	Call	Currency Future	0.0000	487.0000	100.000	0	0	0
05/06/2009	£ / R 2010/03/15	17.85	Call	Currency Future	259.0000	237.0000	(8.494)	0	0	0
05/06/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,601.0000	1,713.0000	6.996	0	0	0
05/06/2009	£ / R 2010/03/15	10.75	Put	Currency Future	81.0000	91.0000	12.346	0	0	0
05/06/2009	£ / R 2010/03/15	11.75	Call	Currency Future	2,127.0000	1,995.0000	(6.206)	0	0	0
05/06/2009	£ / R 2010/03/15	14.50	Call	Currency Future	759.0000	708.0000	(6.719)	0	0	0
05/06/2009	£ / R 2010/03/15	9.75	Call	Currency Future	3,960.0000	3,798.0000	(4.091)	0	0	0
05/06/2009	£ / R 2010/03/15	12.50	Put	Currency Future	434.0000	485.0000	11.751	0	0	0
05/06/2009	£ / R 2010/03/15	17.55	Call	Currency Future	291.0000	269.0000	(7.560)	0	0	0
05/06/2009	£ / R 2010/03/15	9.50	Call	Currency Future	4,199.0000	4,043.0000	(3.715)	0	0	0
05/06/2009	£ / R 2010/03/15	10.55	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
05/06/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,150.0000	1,247.0000	8.435	0	0	0
05/06/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,286.0000	3,421.0000	4.108	0	0	0
05/06/2009	£ / R 2010/03/15	9.50	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
05/06/2009	£ / R 2010/03/15	13.85	Call	Currency Future	958.0000	893.0000	(6.785)	0	0	0
05/06/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,288.0000	2,149.0000	(6.075)	0	0	0
05/06/2009	£ / R 2010/03/15	10.50	Put	Currency Future	69.0000	69.0000	-	0	0	0
05/06/2009	£ / R 2010/03/15	10.80	Put	Currency Future	85.0000	96.0000	12.941	0	0	0
05/06/2009	£ / R 2010/03/15	11.55	Put	Currency Future	180.0000	203.0000	12.778	0	0	0
05/06/2009	£ / R 2010/03/15	10.50	Call	Currency Future	3,227.0000	3,065.0000	(5.020)	0	0	0
05/06/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,911.0000	3,749.0000	(4.142)	0	0	0
05/06/2009	£ / R 2010/03/15	10.55	Call	Currency Future	3,178.0000	3,019.0000	(5.003)	0	0	0
05/06/2009	£ / R 2010/03/15	15.50	Call	Currency Future	546.0000	512.0000	(6.227)	0	0	0
05/06/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,183.0000	4,323.0000	3.347	0	0	0
05/06/2009	£ / R 2010/03/15	11.80	Put	Currency Future	231.0000	262.0000	13.420	0	0	0
05/06/2009	£ / R 2010/03/15	9.55	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
05/06/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,560.0000	1,452.0000	(6.923)	0	0	0
05/06/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,592.0000	1,480.0000	(7.035)	0	0	0
05/06/2009	£ / R 2010/03/15	9.55	Call	Currency Future	4,152.0000	3,994.0000	(3.805)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	746.0000	696.0000	(6.702)	0	0	0
05/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,137.0000	4,279.0000	3.432	0	0	0
05/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	0.0000	1,827.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	452.0000	507.0000	12.168	0	0	0
05/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	0.0000	552.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,430.0000	2,558.0000	5.267	0	0	0
05/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	0.0000	1,398.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	394.0000	367.0000	(6.853)	0	0	0
05/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,388.0000	2,516.0000	5.360	0	0	0
05/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	0.0000	673.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,638.0000	1,751.0000	6.899	0	0	0
05/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,242.0000	3,377.0000	4.164	0	0	0
05/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,415.0000	1,321.0000	(6.643)	0	0	0
05/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	538.0000	504.0000	(6.320)	0	0	0
05/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	0.0000	3,510.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	685.0000	640.0000	(6.569)	0	0	0
05/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	629.0000	702.0000	11.606	0	0	0
05/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	0.0000	4,412.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,407.0000	4,546.0000	3.154	0	0	0
05/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	652.0000	609.0000	(6.595)	0	0	0
05/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,330.0000	2,188.0000	(6.094)	0	0	0
05/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,944.0000	2,063.0000	6.121	0	0	0
05/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	0.0000	356.0000	100.000	0	0	0
05/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	557.0000	625.0000	12.208	0	0	0
05/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	267.0000	302.0000	13.109	0	0	0
05/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	265.0000	242.0000	(8.679)	0	0	0
05/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	474.0000	442.0000	(6.751)	0	0	0
05/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	365.0000	339.0000	(7.123)	0	0	0
05/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,507.0000	3,644.0000	3.906	0	0	0
05/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	497.0000	464.0000	(6.640)	0	0	0
05/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,827.0000	1,944.0000	6.404	0	0	0
05/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	400.0000	373.0000	(6.750)	0	0	0
05/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,639.0000	2,768.0000	4.888	0	0	0
05/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,975.0000	1,848.0000	(6.430)	0	0	0
05/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	172.0000	192.0000	11.628	0	0	0
05/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,808.0000	2,658.0000	(5.342)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,764.0000	3,602.0000	(4.304)	0	0	0
05/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	295.0000	275.0000	(6.780)	0	0	0
05/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	56.0000	56.0000	-	0	0	0
05/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	100.0000	113.0000	13.000	0	0	0
05/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,766.0000	2,896.0000	4.700	0	0	0
05/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,640.0000	3,778.0000	3.791	0	0	0
05/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,389.0000	1,296.0000	(6.695)	0	0	0
05/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	242.0000	275.0000	13.636	0	0	0
05/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,050.0000	1,921.0000	(6.293)	0	0	0
05/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	90.0000	102.0000	13.333	0	0	0
05/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	348.0000	324.0000	(6.897)	0	0	0
05/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	581.0000	650.0000	11.876	0	0	0
05/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	674.0000	630.0000	(6.528)	0	0	0
05/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,866.0000	1,984.0000	6.324	0	0	0
05/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	489.0000	457.0000	(6.544)	0	0	0
05/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	248.0000	226.0000	(8.871)	0	0	0
05/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,540.0000	4,681.0000	3.106	0	0	0
05/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,862.0000	3,700.0000	(4.195)	0	0	0
05/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	54.0000	54.0000	-	0	0	0
05/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,681.0000	2,811.0000	4.849	0	0	0
05/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	359.0000	334.0000	(6.964)	0	0	0
05/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	513.0000	479.0000	(6.628)	0	0	0
05/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,555.0000	2,684.0000	5.049	0	0	0
05/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,751.0000	1,866.0000	6.568	0	0	0
05/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	376.0000	350.0000	(6.915)	0	0	0
05/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	276.0000	252.0000	(8.696)	0	0	0
05/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,318.0000	4,457.0000	3.219	0	0	0
05/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,418.0000	3,554.0000	3.979	0	0	0
05/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	709.0000	662.0000	(6.629)	0	0	0
05/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,469.0000	1,372.0000	(6.603)	0	0	0
05/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,009.0000	3,847.0000	(4.041)	0	0	0
05/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	51.0000	51.0000	-	0	0	0
05/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	511.0000	576.0000	12.720	0	0	0
05/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,035.0000	2,882.0000	(5.041)	0	0	0
05/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,166.0000	2,033.0000	(6.140)	0	0	0
05/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	208.0000	237.0000	13.942	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	77.0000	86.0000	11.688	0	0	0
05/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	287.0000	263.0000	(8.362)	0	0	0
05/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,229.0000	4,368.0000	3.287	0	0	0
05/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,330.0000	3,466.0000	4.084	0	0	0
05/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	388.0000	361.0000	(6.959)	0	0	0
05/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	530.0000	495.0000	(6.604)	0	0	0
05/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	189.0000	214.0000	13.228	0	0	0
05/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,529.0000	1,425.0000	(6.802)	0	0	0
05/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	471.0000	529.0000	12.314	0	0	0
05/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	733.0000	685.0000	(6.548)	0	0	0
05/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,675.0000	1,789.0000	6.806	0	0	0
05/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,472.0000	2,600.0000	5.178	0	0	0
05/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,247.0000	2,110.0000	(6.097)	0	0	0
05/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,105.0000	3,945.0000	(3.898)	0	0	0
05/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
05/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,129.0000	2,973.0000	(4.986)	0	0	0
05/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	71.0000	77.0000	8.451	0	0	0
05/06/2009	£ / R	2010/06/14			Currency Future	13.8627	13.6957	(1.205)	0.0000	0.0000	0
05/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,463.0000	3,302.0000	(4.649)	0	0	0
05/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
05/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,036.0000	973.0000	(6.081)	0	0	0
05/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,884.0000	5,024.0000	2.867	0	0	0
05/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
05/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,211.0000	2,333.0000	5.518	0	0	0
05/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,507.0000	1,415.0000	(6.105)	0	0	0
05/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,436.0000	1,349.0000	(6.058)	0	0	0
05/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	203.0000	186.0000	(8.374)	0	0	0
05/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,136.0000	1,066.0000	(6.162)	0	0	0
05/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	774.0000	729.0000	(5.814)	0	0	0
05/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,240.0000	6,390.0000	2.404	0	0	0
05/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,264.0000	4,104.0000	(3.752)	0	0	0
05/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,473.0000	1,577.0000	7.060	0	0	0
05/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,406.0000	4,245.0000	(3.654)	0	0	0
05/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	851.0000	932.0000	9.518	0	0	0
05/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,020.0000	958.0000	(6.078)	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
05/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	600.0000	664.0000	10.667	0	0	0
05/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	100.0000	106.0000	6.000	0	0	0
05/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,663.0000	1,560.0000	(6.194)	0	0	0
05/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	823.0000	903.0000	9.721	0	0	0
05/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,273.0000	1,371.0000	7.698	0	0	0
05/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,840.0000	4,980.0000	2.893	0	0	0
05/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	221.0000	243.0000	9.955	0	0	0
05/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,414.0000	1,328.0000	(6.082)	0	0	0
05/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	744.0000	820.0000	10.215	0	0	0
05/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,850.0000	1,733.0000	(6.324)	0	0	0
05/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	596.0000	562.0000	(5.705)	0	0	0
05/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	347.0000	320.0000	(7.781)	0	0	0
05/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	420.0000	464.0000	10.476	0	0	0
05/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	240.0000	264.0000	10.000	0	0	0
05/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,228.0000	1,153.0000	(6.107)	0	0	0
05/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,306.0000	1,404.0000	7.504	0	0	0
05/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,983.0000	1,860.0000	(6.203)	0	0	0
05/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,503.0000	2,359.0000	(5.753)	0	0	0
05/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,247.0000	1,171.0000	(6.095)	0	0	0
05/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
05/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	879.0000	961.0000	9.329	0	0	0
05/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,119.0000	1,050.0000	(6.166)	0	0	0
05/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,840.0000	3,677.0000	(4.245)	0	0	0
05/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,115.0000	1,207.0000	8.251	0	0	0
05/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,391.0000	1,307.0000	(6.039)	0	0	0
05/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,546.0000	3,683.0000	3.864	0	0	0
05/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,584.0000	2,439.0000	(5.611)	0	0	0
05/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
05/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,084.0000	1,176.0000	8.487	0	0	0
05/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	566.0000	532.0000	(6.007)	0	0	0
05/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,508.0000	1,612.0000	6.897	0	0	0
05/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,290.0000	2,414.0000	5.415	0	0	0
05/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	733.0000	691.0000	(5.730)	0	0	0
05/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,034.0000	3,166.0000	4.351	0	0	0
05/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	487.0000	537.0000	10.267	0	0	0
05/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,897.0000	4,036.0000	3.567	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,275.0000	5,110.0000	(3.128)	0	0	0
05/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	975.0000	916.0000	(6.051)	0	0	0
05/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,795.0000	4,936.0000	2.941	0	0	0
05/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	907.0000	991.0000	9.261	0	0	0
05/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	509.0000	478.0000	(6.090)	0	0	0
05/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,612.0000	1,720.0000	6.700	0	0	0
05/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	357.0000	331.0000	(7.283)	0	0	0
05/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,370.0000	2,495.0000	5.274	0	0	0
05/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,085.0000	1,018.0000	(6.175)	0	0	0
05/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,203.0000	3,336.0000	4.152	0	0	0
05/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	460.0000	431.0000	(6.304)	0	0	0
05/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,894.0000	7,048.0000	2.234	0	0	0
05/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,370.0000	1,286.0000	(6.131)	0	0	12,035
05/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	157.0000	143.0000	(8.917)	0	0	0
05/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	318.0000	292.0000	(8.176)	0	0	0
05/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,508.0000	5,653.0000	2.633	0	0	0
05/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,154.0000	1,083.0000	(6.153)	0	0	0
05/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,105.0000	5,247.0000	2.782	0	0	0
05/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,172.0000	1,100.0000	(6.143)	0	0	0
05/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	185.0000	169.0000	(8.649)	0	0	0
05/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,209.0000	1,304.0000	7.858	0	0	0
05/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,765.0000	3,903.0000	3.665	0	0	0
05/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
05/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,241.0000	1,337.0000	7.736	0	0	0
05/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,251.0000	2,373.0000	5.420	0	0	0
05/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	478.0000	449.0000	(6.067)	0	0	0
05/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	627.0000	592.0000	(5.582)	0	0	0
05/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	437.0000	409.0000	(6.407)	0	0	12,035
05/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,348.0000	1,266.0000	(6.083)	0	0	0
05/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0
05/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,076.0000	3,208.0000	4.291	0	0	0
05/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,491.0000	2,618.0000	5.098	0	0	0
05/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,372.0000	1,472.0000	7.289	0	0	0
05/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	55.0000	62.0000	12.727	0	0	0
05/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	589.0000	554.0000	(5.942)	0	0	0
05/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	704.0000	664.0000	(5.682)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R 2010/06/14	18.00	Call	Currency Future	385.0000	361.0000	(6.234)	0	0	0
05/06/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,809.0000	3,947.0000	3.623	0	0	0
05/06/2009	£ / R 2010/06/14	15.35	Call	Currency Future	764.0000	719.0000	(5.890)	0	0	0
05/06/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,877.0000	2,727.0000	(5.214)	0	0	0
05/06/2009	£ / R 2010/06/14	19.10	Call	Currency Future	271.0000	249.0000	(8.118)	0	0	0
05/06/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,949.0000	3,082.0000	4.510	0	0	0
05/06/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,633.0000	1,535.0000	(6.001)	0	0	0
05/06/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,472.0000	6,624.0000	2.349	0	0	0
05/06/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,163.0000	4,303.0000	3.363	0	0	0
05/06/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,703.0000	4,848.0000	3.083	0	0	0
05/06/2009	£ / R 2010/06/14	12.35	Put	Currency Future	436.0000	482.0000	10.550	0	0	0
05/06/2009	£ / R 2010/06/14	11.15	Put	Currency Future	164.0000	182.0000	10.976	0	0	0
05/06/2009	£ / R 2010/06/14	17.60	Call	Currency Future	426.0000	399.0000	(6.338)	0	0	0
05/06/2009	£ / R 2010/06/14	13.50	Put	Currency Future	964.0000	1,051.0000	9.025	0	0	0
05/06/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,297.0000	4,438.0000	3.281	0	0	0
05/06/2009	£ / R 2010/06/14	18.20	Call	Currency Future	366.0000	343.0000	(6.284)	0	0	0
05/06/2009	£ / R 2010/06/14	17.40	Call	Currency Future	449.0000	420.0000	(6.459)	0	0	0
05/06/2009	£ / R 2010/06/14	13.45	Put	Currency Future	935.0000	1,021.0000	9.198	0	0	0
05/06/2009	£ / R 2010/06/14	17.75	Call	Currency Future	410.0000	384.0000	(6.341)	0	0	0
05/06/2009	£ / R 2010/06/14	16.20	Call	Currency Future	611.0000	577.0000	(5.565)	0	0	0
05/06/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,986.0000	4,125.0000	3.487	0	0	0
05/06/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,755.0000	1,641.0000	(6.496)	0	0	0
05/06/2009	£ / R 2010/06/14	15.75	Call	Currency Future	686.0000	647.0000	(5.685)	0	0	0
05/06/2009	£ / R 2010/06/14	15.20	Call	Currency Future	796.0000	749.0000	(5.905)	0	0	0
05/06/2009	£ / R 2010/06/14	8.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
05/06/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,793.0000	1,905.0000	6.247	0	0	0
05/06/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,218.0000	4,058.0000	(3.793)	0	0	0
05/06/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,101.0000	1,034.0000	(6.085)	0	0	0
05/06/2009	£ / R 2010/06/14	9.40	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
05/06/2009	£ / R 2010/06/14	12.65	Put	Currency Future	542.0000	595.0000	9.779	0	0	0
05/06/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,074.0000	4,214.0000	3.436	0	0	0
05/06/2009	£ / R 2010/06/14	14.75	Call	Currency Future	906.0000	851.0000	(6.071)	0	0	0
05/06/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,277.0000	3,116.0000	(4.913)	0	0	0
05/06/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,949.0000	1,828.0000	(6.208)	0	0	0
05/06/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,501.0000	4,339.0000	(3.599)	0	0	0
05/06/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,719.0000	5,553.0000	(2.903)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,634.0000	3,770.0000	3.742	0	0	0
05/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	114.0000	121.0000	6.140	0	0	0
05/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	620.0000	689.0000	11.129	0	0	0
05/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,573.0000	2,701.0000	4.975	0	0	0
05/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,422.0000	2,281.0000	(5.822)	0	0	0
05/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,339.0000	1,438.0000	7.394	0	0	0
05/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,966.0000	5,800.0000	(2.782)	0	0	0
05/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,417.0000	3,552.0000	3.951	0	0	0
05/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,724.0000	1,611.0000	(6.555)	0	0	0
05/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,942.0000	4,080.0000	3.501	0	0	0
05/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,094.0000	2,941.0000	(4.945)	0	0	0
05/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	529.0000	498.0000	(5.860)	0	0	0
05/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	561.0000	616.0000	9.804	0	0	0
05/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	454.0000	426.0000	(6.167)	0	0	0
05/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,916.0000	1,795.0000	(6.315)	0	0	0
05/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,327.0000	1,247.0000	(6.029)	0	0	0
05/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,133.0000	2,253.0000	5.626	0	0	0
05/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	131.0000	145.0000	10.687	0	0	0
05/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	260.0000	285.0000	9.615	0	0	0
05/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	753.0000	709.0000	(5.843)	0	0	0
05/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	496.0000	466.0000	(6.048)	0	0	0
05/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
05/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	453.0000	500.0000	10.375	0	0	0
05/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,522.0000	4,665.0000	3.162	0	0	0
05/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	125.0000	139.0000	11.200	0	0	0
05/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,178.0000	1,272.0000	7.980	0	0	0
05/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,864.0000	2,996.0000	4.609	0	0	0
05/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	643.0000	607.0000	(5.599)	0	0	0
05/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,138.0000	2,985.0000	(4.876)	0	0	0
05/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,209.0000	1,135.0000	(6.121)	0	0	0
05/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,078.0000	3,915.0000	(3.997)	0	0	0
05/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	581.0000	547.0000	(5.852)	0	0	0
05/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,780.0000	2,911.0000	4.712	0	0	0
05/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	292.0000	325.0000	11.301	0	0	0
05/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,542.0000	1,648.0000	6.874	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
05/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,304.0000	2,170.0000	(5.816)	0	0	0
05/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,119.0000	3,251.0000	4.232	0	0	0
05/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	204.0000	224.0000	9.804	0	0	0
05/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	362.0000	337.0000	(6.906)	0	0	0
05/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,191.0000	1,117.0000	(6.213)	0	0	0
05/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	644.0000	714.0000	10.870	0	0	0
05/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
05/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,119.0000	4,258.0000	3.375	0	0	0
05/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,607.0000	1,510.0000	(6.036)	0	0	0
05/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	431.0000	404.0000	(6.265)	0	0	0
05/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,267.0000	2,134.0000	(5.867)	0	0	0
05/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	374.0000	414.0000	10.695	0	0	0
05/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,708.0000	2,561.0000	(5.428)	0	0	0
05/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,087.0000	1,960.0000	(6.085)	0	0	0
05/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
05/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	304.0000	339.0000	11.513	0	0	0
05/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,209.0000	1,304.0000	7.858	0	0	0
05/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,005.0000	944.0000	(6.070)	0	0	0
05/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
05/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,172.0000	1,100.0000	(6.143)	0	0	0
05/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,604.0000	3,442.0000	(4.495)	0	0	0
05/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
05/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,146.0000	1,239.0000	8.115	0	0	0
05/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,548.0000	4,386.0000	(3.562)	0	0	0
05/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,030.0000	3,867.0000	(4.045)	0	0	0
05/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,684.0000	1,794.0000	6.532	0	0	0
05/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	94.0000	99.0000	5.319	0	0	0
05/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,792.0000	3,630.0000	(4.272)	0	0	0
05/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	947.0000	889.0000	(6.125)	0	0	0
05/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,557.0000	3,395.0000	(4.554)	0	0	0
05/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,666.0000	2,520.0000	(5.476)	0	0	0
05/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,749.0000	4,892.0000	3.011	0	0	0
05/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	770.0000	847.0000	10.000	0	0	0
05/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
05/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	580.0000	640.0000	10.345	0	0	0
05/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,693.0000	1,585.0000	(6.379)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,483.0000	1,393.0000	(6.069)	0	0	0
05/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	785.0000	739.0000	(5.860)	0	0	0
05/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,172.0000	2,293.0000	5.571	0	0	0
05/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	604.0000	569.0000	(5.795)	0	0	0
05/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,853.0000	3,991.0000	3.582	0	0	0
05/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	466.0000	437.0000	(6.223)	0	0	0
05/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,991.0000	3,124.0000	4.447	0	0	0
05/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,980.0000	2,097.0000	5.909	0	0	0
05/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	270.0000	298.0000	10.370	0	0	0
05/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	842.0000	792.0000	(5.938)	0	0	0
05/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,383.0000	2,244.0000	(5.833)	0	0	0
05/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,331.0000	3,465.0000	4.023	0	0	0
05/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,230.0000	3,072.0000	(4.892)	0	0	0
05/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	420.0000	394.0000	(6.190)	0	0	0
05/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
05/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,208.0000	4,348.0000	3.327	0	0	0
05/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	58.0000	64.0000	10.345	0	0	0
05/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,171.0000	4,010.0000	(3.860)	0	0	0
05/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	544.0000	511.0000	(6.066)	0	0	0
05/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	723.0000	681.0000	(5.809)	0	0	0
05/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	718.0000	793.0000	10.446	0	0	0
05/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,928.0000	5,068.0000	2.841	0	0	0
05/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,410.0000	2,536.0000	5.228	0	0	0
05/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,531.0000	1,438.0000	(6.074)	0	0	0
05/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	345.0000	383.0000	11.014	0	0	0
05/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,963.0000	2,812.0000	(5.096)	0	0	0
05/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	150.0000	166.0000	10.667	0	0	0
05/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,158.0000	2,028.0000	(6.024)	0	0	0
05/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,887.0000	3,724.0000	(4.193)	0	0	0
05/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	558.0000	525.0000	(5.914)	0	0	0
05/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
05/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,246.0000	3,379.0000	4.097	0	0	0
05/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,016.0000	5,157.0000	2.811	0	0	0
05/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	329.0000	303.0000	(7.903)	0	0	0
05/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	341.0000	314.0000	(7.918)	0	0	0
05/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,982.0000	3,819.0000	(4.093)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	70.0000	74.0000	5.714	0	0	0
05/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,030.0000	4,169.0000	3.449	0	0	0
05/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	443.0000	415.0000	(6.321)	0	0	0
05/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,161.0000	3,293.0000	4.176	0	0	0
05/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	137.0000	152.0000	10.949	0	0	0
05/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,050.0000	2,898.0000	(4.984)	0	0	0
05/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,230.0000	2,099.0000	(5.874)	0	0	0
05/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,581.0000	1,486.0000	(6.009)	0	0	0
05/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	318.0000	353.0000	11.006	0	0	0
05/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,330.0000	2,454.0000	5.322	0	0	0
05/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	573.0000	539.0000	(5.934)	0	0	0
05/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	668.0000	740.0000	10.778	0	0	0
05/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	743.0000	700.0000	(5.787)	0	0	0
05/06/2009	€ / R	2009/06/12			Currency Future	11.3967	11.2571	(1.225)	11.3000	11.3000	37,881
05/06/2009	€ / R	2009/06/12	11.60	Put	Currency Future	278.0000	379.0000	36.331	0	0	0
05/06/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	15.60	Put	Currency Future	4,203.0000	4,343.0000	3.331	0	0	0
05/06/2009	€ / R	2009/06/12	12.15	Put	Currency Future	760.0000	895.0000	17.763	0	0	0
05/06/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.25	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
05/06/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,703.0000	1,843.0000	8.221	0	0	0
05/06/2009	€ / R	2009/06/12	11.60	Call	Currency Future	74.0000	36.0000	(51.351)	0	0	0
05/06/2009	€ / R	2009/06/12	11.40	Put	Currency Future	144.0000	212.0000	47.222	0	0	0
05/06/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,953.0000	3,093.0000	4.741	0	0	0
05/06/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,553.0000	3,693.0000	3.940	0	0	0
05/06/2009	€ / R	2009/06/12	14.55	Put	Currency Future	3,153.0000	3,293.0000	4.440	0	0	0
05/06/2009	€ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	13.65	Put	Currency Future	2,253.0000	2,393.0000	6.214	0	0	0
05/06/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,653.0000	2,793.0000	5.277	0	0	0
05/06/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,703.0000	2,843.0000	5.179	0	0	0
05/06/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,453.0000	3,593.0000	4.054	0	0	0
05/06/2009	€ / R	2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.25	Put	Currency Future	857.0000	994.0000	15.986	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,753.0000	2,893.0000	5.085	0	0	0
05/06/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.15	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
05/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	31.0000	12.0000	(61.290)	0	0	0
05/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,403.0000	3,543.0000	4.114	0	0	0
05/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,653.0000	3,793.0000	3.832	0	0	0
05/06/2009	€ / R 2009/06/12	12.05	Put	Currency Future	665.0000	797.0000	19.850	0	0	0
05/06/2009	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,153.0000	2,293.0000	6.503	0	0	0
05/06/2009	€ / R 2009/06/12	11.45	Put	Currency Future	173.0000	250.0000	44.509	0	0	0
05/06/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.50	Put	Currency Future	4,103.0000	4,243.0000	3.412	0	0	0
05/06/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,853.0000	2,993.0000	4.907	0	0	0
05/06/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,503.0000	1,643.0000	9.315	0	0	0
05/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	55.0000	67.0000	21.818	0	0	0
05/06/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.45	Call	Currency Future	120.0000	57.0000	(52.500)	0	0	0
05/06/2009	€ / R 2009/06/12	14.50	Put	Currency Future	3,103.0000	3,243.0000	4.512	0	0	0
05/06/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,653.0000	2,793.0000	5.277	0	0	0
05/06/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,903.0000	4,043.0000	3.587	0	0	0
05/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
05/06/2009	€ / R 2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,453.0000	2,593.0000	5.707	0	0	0
05/06/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.45	Put	Currency Future	3,053.0000	3,193.0000	4.586	0	0	0
05/06/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,553.0000	2,693.0000	5.484	0	0	0
05/06/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,703.0000	2,843.0000	5.179	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
05/06/2009	€ / R 2009/06/12	15.40	Put	Currency Future	4,003.0000	4,143.0000	3.497	0	0	0
05/06/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,353.0000	2,493.0000	5.950	0	0	0
05/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,203.0000	2,343.0000	6.355	0	0	0
05/06/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,503.0000	2,643.0000	5.593	0	0	0
05/06/2009	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.80	Put	Currency Future	442.0000	559.0000	26.471	0	0	0
05/06/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,503.0000	3,643.0000	3.997	0	0	0
05/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,254.0000	1,393.0000	11.085	0	0	0
05/06/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,703.0000	1,843.0000	8.221	0	0	0
05/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	302.0000	174.0000	(42.384)	0	0	0
05/06/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.40	Call	Currency Future	140.0000	69.0000	(50.714)	0	0	0
05/06/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,403.0000	1,543.0000	9.979	0	0	0
05/06/2009	€ / R 2009/06/12	11.80	Call	Currency Future	38.0000	16.0000	(57.895)	0	0	0
05/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,903.0000	4,043.0000	3.587	0	0	0
05/06/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,903.0000	2,043.0000	7.357	0	0	0
05/06/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	484.0000	605.0000	25.000	0	0	0
05/06/2009	€ / R 2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.30	Put	Currency Future	94.0000	144.0000	53.191	0	0	0
05/06/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.40	Put	Currency Future	3,003.0000	3,143.0000	4.662	0	0	0
05/06/2009	€ / R 2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.95	Put	Currency Future	573.0000	700.0000	22.164	0	0	0
05/06/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,154.0000	1,293.0000	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
05/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.45	Put	Currency Future	2,053.0000	2,193.0000	6.819	0	0	0
05/06/2009	€ / R 2009/06/12	11.95	Call	Currency Future	19.0000	7.0000	(63.158)	0	0	0
05/06/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,303.0000	1,443.0000	10.744	0	0	0
05/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,503.0000	2,643.0000	5.593	0	0	0
05/06/2009	€ / R 2009/06/12	11.50	Call	Currency Future	102.0000	47.0000	(53.922)	0	0	0
05/06/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,003.0000	2,143.0000	6.990	0	0	0
05/06/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,903.0000	3,043.0000	4.823	0	0	0
05/06/2009	€ / R 2009/06/12	12.40	Put	Currency Future	1,005.0000	1,143.0000	13.731	0	0	0
05/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	484.0000	605.0000	25.000	0	0	0
05/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,403.0000	2,543.0000	5.826	0	0	0
05/06/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,203.0000	3,343.0000	4.371	0	0	0
05/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,204.0000	1,343.0000	11.545	0	0	0
05/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,203.0000	2,343.0000	6.355	0	0	0
05/06/2009	€ / R 2009/06/12	11.50	Put	Currency Future	206.0000	290.0000	40.777	0	0	0
05/06/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,753.0000	2,893.0000	5.085	0	0	0
05/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,903.0000	5,043.0000	2.855	0	0	0
05/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	31.0000	12.0000	(61.290)	0	0	0
05/06/2009	€ / R 2009/06/12	12.00	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
05/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,403.0000	2,543.0000	5.826	0	0	0
05/06/2009	€ / R 2009/06/12	11.30	Call	Currency Future	191.0000	101.0000	(47.120)	0	0	0
05/06/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,253.0000	3,393.0000	4.304	0	0	0
05/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.30	Put	Currency Future	906.0000	1,044.0000	15.232	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,303.0000	2,443.0000	6.079	0	0	0
05/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,453.0000	1,593.0000	9.635	0	0	0
05/06/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,803.0000	3,943.0000	3.681	0	0	0
05/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,153.0000	2,293.0000	6.503	0	0	0
05/06/2009	€ / R 2009/06/12	14.40	Put	Currency Future	3,003.0000	3,143.0000	4.662	0	0	0
05/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,303.0000	3,443.0000	4.239	0	0	0
05/06/2009	€ / R 2009/06/12	10.95	Call	Currency Future	482.0000	349.0000	(27.593)	0	0	0
05/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,203.0000	3,343.0000	4.371	0	0	0
05/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,353.0000	1,493.0000	10.347	0	0	0
05/06/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	10.95	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
05/06/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,703.0000	3,843.0000	3.781	0	0	0
05/06/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,353.0000	3,493.0000	4.175	0	0	0
05/06/2009	€ / R 2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
05/06/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,503.0000	1,643.0000	9.315	0	0	0
05/06/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,603.0000	3,743.0000	3.886	0	0	0
05/06/2009	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,403.0000	3,543.0000	4.114	0	0	0
05/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	348.0000	215.0000	(38.218)	0	0	0
05/06/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,603.0000	2,743.0000	5.378	0	0	0
05/06/2009	€ / R 2009/06/12	10.90	Call	Currency Future	524.0000	392.0000	(25.191)	0	0	0
05/06/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,903.0000	3,043.0000	4.823	0	0	0
05/06/2009	€ / R 2009/06/12	10.90	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
05/06/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,803.0000	2,943.0000	4.995	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R	2009/06/12	11.75	Put	Currency Future	398.0000	514.0000	29.146	0	0	0
05/06/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	11.35	Call	Currency Future	164.0000	84.0000	(48.780)	0	0	0
05/06/2009	€ / R	2009/06/12	12.35	Put	Currency Future	955.0000	1,093.0000	14.450	0	0	0
05/06/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,853.0000	1,993.0000	7.555	0	0	0
05/06/2009	€ / R	2009/06/12	11.35	Put	Currency Future	117.0000	177.0000	51.282	0	0	0
05/06/2009	€ / R	2009/06/12	11.60	Call	Currency Future	74.0000	36.0000	(51.351)	0	0	0
05/06/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R	2009/06/12	11.60	Put	Currency Future	278.0000	379.0000	36.331	0	0	0
05/06/2009	€ / R	2009/06/12	12.55	Put	Currency Future	1,154.0000	1,293.0000	12.045	0	0	0
05/06/2009	€ / R	2009/06/12	11.70	Call	Currency Future	53.0000	27.0000	(49.057)	0	0	0
05/06/2009	€ / R	2009/06/12	11.20	Call	Currency Future	257.0000	146.0000	(43.191)	0	0	0
05/06/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,503.0000	3,643.0000	3.997	0	0	0
05/06/2009	€ / R	2009/06/12	11.35	Call	Currency Future	164.0000	84.0000	(48.780)	0	0	0
05/06/2009	€ / R	2009/06/12	11.70	Put	Currency Future	356.0000	470.0000	32.022	0	0	0
05/06/2009	€ / R	2009/06/12	11.20	Put	Currency Future	61.0000	89.0000	45.902	0	0	0
05/06/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	11.90	Put	Currency Future	528.0000	652.0000	23.485	0	0	0
05/06/2009	€ / R	2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	11.90	Call	Currency Future	24.0000	9.0000	(62.500)	0	0	0
05/06/2009	€ / R	2009/06/12	11.35	Put	Currency Future	117.0000	177.0000	51.282	0	0	0
05/06/2009	€ / R	2009/06/12	11.75	Call	Currency Future	45.0000	21.0000	(53.333)	0	0	0
05/06/2009	€ / R	2009/06/12	10.30	Call	Currency Future	1,097.0000	958.0000	(12.671)	0	0	0
05/06/2009	€ / R	2009/06/12	12.00	Put	Currency Future	618.0000	748.0000	21.036	0	0	0
05/06/2009	€ / R	2009/06/12	8.80	Call	Currency Future	2,597.0000	2,457.0000	(5.391)	0	0	0
05/06/2009	€ / R	2009/06/12	12.15	Put	Currency Future	760.0000	895.0000	17.763	0	0	0
05/06/2009	€ / R	2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.05	Put	Currency Future	665.0000	797.0000	19.850	0	0	0
05/06/2009	€ / R	2009/06/12	10.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.15	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
05/06/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,953.0000	2,093.0000	7.168	0	0	0
05/06/2009	€ / R	2009/06/12	11.00	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
05/06/2009	€ / R	2009/06/12	12.50	Put	Currency Future	1,104.0000	1,243.0000	12.591	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/06/12	11.00	Call	Currency Future	440.0000	302.0000	(31.364)	0	0	0
05/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
05/06/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,254.0000	1,393.0000	11.085	0	0	0
05/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	348.0000	215.0000	(38.218)	0	0	0
05/06/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	€ / R 2009/06/12	11.25	Call	Currency Future	223.0000	122.0000	(45.291)	0	0	0
05/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
05/06/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,097.0000	3,957.0000	(3.417)	0	0	0
05/06/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	55.0000	67.0000	21.818	0	0	0
05/06/2009	€ / R 2009/06/12	11.25	Put	Currency Future	76.0000	115.0000	51.316	0	0	0
05/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	302.0000	174.0000	(42.384)	0	0	0
05/06/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,597.0000	5,457.0000	(2.501)	0	0	0
05/06/2009	€ / R 2009/06/12	11.05	Call	Currency Future	394.0000	257.0000	(34.772)	0	0	0
05/06/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,403.0000	6,543.0000	2.186	0	0	0
05/06/2009	€ / R 2009/06/12	11.65	Put	Currency Future	316.0000	427.0000	35.127	0	0	0
05/06/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,753.0000	1,893.0000	7.986	0	0	0
05/06/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,753.0000	1,893.0000	7.986	0	0	0
05/06/2009	€ / R 2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.55	Put	Currency Future	241.0000	332.0000	37.759	0	0	0
05/06/2009	€ / R 2009/06/12	11.65	Call	Currency Future	63.0000	34.0000	(46.032)	0	0	0
05/06/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,147.0000	5,007.0000	(2.720)	0	0	0
05/06/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,653.0000	1,793.0000	8.469	0	0	0
05/06/2009	€ / R 2009/06/12	11.65	Put	Currency Future	316.0000	427.0000	35.127	0	0	0
05/06/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,803.0000	1,943.0000	7.765	0	0	0
05/06/2009	€ / R 2009/06/12	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.55	Call	Currency Future	87.0000	39.0000	(55.172)	0	0	0
05/06/2009	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	11.05	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
05/06/2009	€ / R 2009/06/12	11.65	Call	Currency Future	63.0000	34.0000	(46.032)	0	0	0
05/06/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,953.0000	2,093.0000	7.168	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,853.0000	6,993.0000	2.043	0	0	0
05/06/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,853.0000	3,993.0000	3.634	0	0	0
05/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,453.0000	1,593.0000	9.635	0	0	0
05/06/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.50	Put	Currency Future	2,103.0000	2,243.0000	6.657	0	0	0
05/06/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,353.0000	5,493.0000	2.615	0	0	0
05/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,647.0000	3,507.0000	(3.839)	0	0	0
05/06/2009	€ / R 2009/06/12	10.75	Call	Currency Future	660.0000	524.0000	(20.606)	0	0	0
05/06/2009	€ / R 2009/06/12	10.75	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
05/06/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,803.0000	2,943.0000	4.995	0	0	0
05/06/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,147.0000	2,007.0000	(6.521)	0	0	0
05/06/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,903.0000	2,043.0000	7.357	0	0	0
05/06/2009	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,403.0000	1,543.0000	9.979	0	0	0
05/06/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,303.0000	2,443.0000	6.079	0	0	0
05/06/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,653.0000	1,793.0000	8.469	0	0	0
05/06/2009	€ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,253.0000	2,393.0000	6.214	0	0	0
05/06/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,553.0000	1,693.0000	9.015	0	0	0
05/06/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,003.0000	2,143.0000	6.990	0	0	0
05/06/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.45	Put	Currency Future	1,054.0000	1,193.0000	13.188	0	0	0
05/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,204.0000	1,343.0000	11.545	0	0	0
05/06/2009	€ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,603.0000	1,743.0000	8.734	0	0	0
05/06/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	12.20	Put	Currency Future	808.0000	944.0000	16.832	0	0	0
05/06/2009	€ / R	2009/06/12	12.20	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
05/06/2009	€ / R	2009/06/12	12.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R	2009/06/12	12.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	€ / R	2009/06/12	12.35	Put	Currency Future	955.0000	1,093.0000	14.450	0	0	0
05/06/2009	€ / R	2009/06/12	12.30	Put	Currency Future	906.0000	1,044.0000	15.232	0	0	0
05/06/2009	€ / R	2009/06/12	12.10	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
05/06/2009	€ / R	2009/06/12	12.10	Put	Currency Future	712.0000	846.0000	18.820	0	0	0
05/06/2009	€ / R	2009/06/12	12.40	Put	Currency Future	1,005.0000	1,143.0000	13.731	0	0	0
05/06/2009	€ / R	2009/06/12	12.10	Put	Currency Future	712.0000	846.0000	18.820	0	0	0
05/06/2009	€ / R	2009/06/12	12.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R	2009/06/12	12.10	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
05/06/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,497.0000	2,357.0000	(5.607)	0	0	0
05/06/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	7.40	Call	Currency Future	3,997.0000	3,857.0000	(3.503)	0	0	0
05/06/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,497.0000	5,357.0000	(2.547)	0	0	0
05/06/2009	€ / R	2009/06/12	10.40	Call	Currency Future	998.0000	859.0000	(13.928)	0	0	0
05/06/2009	€ / R	2009/06/12	10.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
05/06/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	16.40	Put	Currency Future	5,003.0000	5,143.0000	2.798	0	0	0
05/06/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,503.0000	6,643.0000	2.153	0	0	0
05/06/2009	€ / R	2009/09/14			Currency Future	11.5855	11.4417	(1.241)	11.5000	11.5000	9,014
05/06/2009	€ / R	2009/09/14	14.25	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
05/06/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,590.0000	2,726.0000	5.251	0	0	0
05/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,351.0000	2,485.0000	5.700	0	0	0
05/06/2009	€ / R	2009/09/14	11.60	Call	Currency Future	495.0000	428.0000	(13.535)	0	0	0
05/06/2009	€ / R	2009/09/14	14.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
05/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	107.0000	81.0000	(24.299)	0	0	0
05/06/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,621.0000	1,740.0000	7.341	0	0	0
05/06/2009	€ / R	2009/09/14	11.60	Call	Currency Future	495.0000	428.0000	(13.535)	0	0	0
05/06/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,494.0000	2,629.0000	5.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,887.0000	2,012.0000	6.624	0	0	0
05/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	107.0000	81.0000	(24.299)	0	0	0
05/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,273.0000	3,414.0000	4.308	0	0	0
05/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
05/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
05/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	510.0000	587.0000	15.098	0	0	0
05/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
05/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,409.0000	1,521.0000	7.949	0	0	0
05/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	329.0000	271.0000	(17.629)	0	0	0
05/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,024.0000	2,152.0000	6.324	0	0	0
05/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	742.0000	826.0000	11.321	0	0	0
05/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,621.0000	1,740.0000	7.341	0	0	0
05/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,578.0000	1,695.0000	7.414	0	0	0
05/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,797.0000	1,920.0000	6.845	0	0	0
05/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	378.0000	317.0000	(16.138)	0	0	0
05/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,639.0000	2,775.0000	5.153	0	0	0
05/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	510.0000	587.0000	15.098	0	0	0
05/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
05/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	114.0000	87.0000	(23.684)	0	0	0
05/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	364.0000	301.0000	(17.308)	0	0	0
05/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
05/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,687.0000	2,824.0000	5.099	0	0	0
05/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,493.0000	1,607.0000	7.636	0	0	0
05/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	743.0000	644.0000	(13.324)	0	0	0
05/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,117.0000	2,246.0000	6.094	0	0	0
05/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	778.0000	860.0000	10.540	0	0	0
05/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	476.0000	411.0000	(13.655)	0	0	0
05/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	136.0000	105.0000	(22.794)	0	0	0
05/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	83.0000	62.0000	(25.301)	0	0	0
05/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	540.0000	620.0000	14.815	0	0	0
05/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	128.0000	99.0000	(22.656)	0	0	0
05/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	578.0000	504.0000	(12.803)	0	0	0
05/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	707.0000	793.0000	12.164	0	0	0
05/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
05/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	572.0000	654.0000	14.336	0	0	0
05/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	393.0000	462.0000	17.557	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	844.0000	929.0000	10.071	0	0	0
05/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	458.0000	396.0000	(13.537)	0	0	0
05/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	144.0000	112.0000	(22.222)	0	0	0
05/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
05/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	392.0000	334.0000	(14.796)	0	0	0
05/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	73.0000	54.0000	(26.027)	0	0	0
05/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,210.0000	2,341.0000	5.928	0	0	0
05/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	341.0000	404.0000	18.475	0	0	0
05/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	578.0000	504.0000	(12.803)	0	0	0
05/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
05/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	393.0000	462.0000	17.557	0	0	0
05/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,542.0000	2,678.0000	5.350	0	0	0
05/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	421.0000	492.0000	16.865	0	0	0
05/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	114.0000	87.0000	(23.684)	0	0	0
05/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	811.0000	894.0000	10.234	0	0	0
05/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
05/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	556.0000	484.0000	(12.950)	0	0	0
05/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	627.0000	546.0000	(12.919)	0	0	0
05/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,578.0000	1,695.0000	7.414	0	0	0
05/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	346.0000	286.0000	(17.341)	0	0	0
05/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	294.0000	351.0000	19.388	0	0	0
05/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	83.0000	62.0000	(25.301)	0	0	0
05/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	680.0000	592.0000	(12.941)	0	0	0
05/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,797.0000	1,920.0000	6.845	0	0	0
05/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,136.0000	3,992.0000	(3.482)	0	0	0
05/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,636.0000	5,492.0000	(2.555)	0	0	0
05/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
05/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,304.0000	2,437.0000	5.773	0	0	0
05/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,399.0000	2,533.0000	5.586	0	0	0
05/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	535.0000	464.0000	(13.271)	0	0	0
05/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,451.0000	1,564.0000	7.788	0	0	0
05/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
05/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	450.0000	523.0000	16.222	0	0	0
05/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,447.0000	2,581.0000	5.476	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,207.0000	1,311.0000	8.616	0	0	0
05/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,257.0000	2,389.0000	5.848	0	0	0
05/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,865.0000	5,009.0000	2.960	0	0	0
05/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	193.0000	153.0000	(20.725)	0	0	0
05/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	257.0000	302.0000	17.510	0	0	0
05/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,365.0000	6,508.0000	2.247	0	0	0
05/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0
05/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,637.0000	2,494.0000	(5.423)	0	0	0
05/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,753.0000	1,875.0000	6.959	0	0	0
05/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	602.0000	524.0000	(12.957)	0	0	0
05/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
05/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	313.0000	256.0000	(18.211)	0	0	0
05/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,372.0000	3,513.0000	4.181	0	0	0
05/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	878.0000	965.0000	9.909	0	0	0
05/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	40.0000	28.0000	(30.000)	0	0	0
05/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,815.0000	6,958.0000	2.098	0	0	0
05/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,226.0000	1,100.0000	(10.277)	0	0	0
05/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	254.0000	205.0000	(19.291)	0	0	0
05/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,315.0000	5,458.0000	2.690	0	0	0
05/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	90.0000	109.0000	21.111	0	0	0
05/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,018.0000	1,113.0000	9.332	0	0	0
05/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,024.0000	2,152.0000	6.324	0	0	0
05/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,818.0000	3,961.0000	3.745	0	0	0
05/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	144.0000	112.0000	(22.222)	0	0	0
05/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	367.0000	433.0000	17.984	0	0	0
05/06/2009	€ / R 2009/09/14	13.50	Call	Currency Future	64.0000	47.0000	(26.563)	0	0	0
05/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	479.0000	554.0000	15.658	0	0	0
05/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,978.0000	2,105.0000	6.421	0	0	0
05/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	275.0000	326.0000	18.545	0	0	0
05/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,409.0000	1,521.0000	7.949	0	0	0
05/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,018.0000	1,113.0000	9.332	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	515.0000	446.0000	(13.398)	0	0	0
05/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	392.0000	334.0000	(14.796)	0	0	0
05/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	707.0000	793.0000	12.164	0	0	0
05/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	423.0000	366.0000	(13.475)	0	0	0
05/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	638.0000	724.0000	13.480	0	0	0
05/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
05/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	68.0000	50.0000	(26.471)	0	0	0
05/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	844.0000	929.0000	10.071	0	0	0
05/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	653.0000	568.0000	(13.017)	0	0	0
05/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	672.0000	760.0000	13.095	0	0	0
05/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,842.0000	1,966.0000	6.732	0	0	0
05/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	297.0000	243.0000	(18.182)	0	0	0
05/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
05/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	407.0000	352.0000	(13.514)	0	0	0
05/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	672.0000	760.0000	13.095	0	0	0
05/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	204.0000	162.0000	(20.588)	0	0	0
05/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,186.0000	5,042.0000	(2.777)	0	0	0
05/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	711.0000	617.0000	(13.221)	0	0	0
05/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	317.0000	377.0000	18.927	0	0	0
05/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	912.0000	1,001.0000	9.759	0	0	0
05/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,193.0000	2,051.0000	(6.475)	0	0	0
05/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	367.0000	433.0000	17.984	0	0	0
05/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	440.0000	380.0000	(13.636)	0	0	0
05/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	254.0000	205.0000	(19.291)	0	0	0
05/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,686.0000	3,542.0000	(3.907)	0	0	0
05/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	78.0000	58.0000	(25.641)	0	0	0
05/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	407.0000	352.0000	(13.514)	0	0	0
05/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,247.0000	1,352.0000	8.420	0	0	0
05/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,169.0000	1,271.0000	8.725	0	0	0
05/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	605.0000	689.0000	13.884	0	0	0
05/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	182.0000	144.0000	(20.879)	0	0	0
05/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	78.0000	58.0000	(25.641)	0	0	0
05/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	313.0000	256.0000	(18.211)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	602.0000	524.0000	(12.957)	0	0	0
05/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	878.0000	965.0000	9.909	0	0	0
05/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
05/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	329.0000	271.0000	(17.629)	0	0	0
05/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,542.0000	2,678.0000	5.350	0	0	0
05/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
05/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,842.0000	1,966.0000	6.732	0	0	0
05/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,257.0000	2,389.0000	5.848	0	0	0
05/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,887.0000	2,012.0000	6.624	0	0	0
05/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	73.0000	54.0000	(26.027)	0	0	0
05/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,351.0000	2,485.0000	5.700	0	0	0
05/06/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,933.0000	2,059.0000	6.518	0	0	0
05/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,028.0000	3,167.0000	4.590	0	0	0
05/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
05/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,070.0000	2,199.0000	6.232	0	0	0
05/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,535.0000	1,651.0000	7.557	0	0	0
05/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,930.0000	3,069.0000	4.744	0	0	0
05/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	13.70	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
05/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	878.0000	768.0000	(12.528)	0	0	0
05/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,832.0000	2,970.0000	4.873	0	0	0
05/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
05/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	100.0000	76.0000	(24.000)	0	0	0
05/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,735.0000	2,873.0000	5.046	0	0	0
05/06/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,163.0000	2,294.0000	6.056	0	0	0
05/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,665.0000	1,784.0000	7.147	0	0	0
05/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	121.0000	93.0000	(23.140)	0	0	0
05/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
05/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	192.0000	226.0000	17.708	0	0	0
05/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	182.0000	144.0000	(20.879)	0	0	0
05/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	100.0000	76.0000	(24.000)	0	0	0
05/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,247.0000	1,352.0000	8.420	0	0	0
05/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	241.0000	194.0000	(19.502)	0	0	0
05/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,368.0000	1,478.0000	8.041	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,665.0000	1,784.0000	7.147	0	0	0
05/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,304.0000	2,437.0000	5.773	0	0	0
05/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	153.0000	120.0000	(21.569)	0	0	0
05/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	40.0000	28.0000	(30.000)	0	0	0
05/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,055.0000	1,152.0000	9.194	0	0	0
05/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,709.0000	1,829.0000	7.022	0	0	0
05/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	94.0000	71.0000	(24.468)	0	0	0
05/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,092.0000	1,191.0000	9.066	0	0	0
05/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,287.0000	1,394.0000	8.314	0	0	0
05/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	153.0000	120.0000	(21.569)	0	0	0
05/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	172.0000	135.0000	(21.512)	0	0	0
05/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,368.0000	1,478.0000	8.041	0	0	0
05/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	136.0000	105.0000	(22.794)	0	0	0
05/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,070.0000	2,199.0000	6.232	0	0	0
05/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,130.0000	1,231.0000	8.938	0	0	0
05/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,832.0000	2,970.0000	4.873	0	0	0
05/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	268.0000	217.0000	(19.030)	0	0	0
05/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,735.0000	2,873.0000	5.046	0	0	0
05/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
05/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	216.0000	172.0000	(20.370)	0	0	0
05/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,451.0000	1,564.0000	7.788	0	0	0
05/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	982.0000	1,075.0000	9.470	0	0	0
05/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	228.0000	183.0000	(19.737)	0	0	0
05/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,207.0000	1,311.0000	8.616	0	0	0
05/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	193.0000	153.0000	(20.725)	0	0	0
05/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	282.0000	230.0000	(18.440)	0	0	0
05/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	947.0000	1,038.0000	9.609	0	0	0
05/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,117.0000	2,246.0000	6.094	0	0	0
05/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
05/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,327.0000	1,436.0000	8.214	0	0	0
05/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	162.0000	127.0000	(21.605)	0	0	0
05/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,515.0000	6,658.0000	2.195	0	0	0
05/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,986.0000	3,842.0000	(3.613)	0	0	0
05/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	118.0000	141.0000	19.492	0	0	0
05/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,104.0000	983.0000	(10.960)	0	0	0
05/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
05/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,489.0000	2,346.0000	(5.745)	0	0	0
05/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,520.0000	3,662.0000	4.034	0	0	0
05/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,015.0000	5,159.0000	2.871	0	0	0
05/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,486.0000	5,342.0000	(2.625)	0	0	0
05/06/2009	€ / R 2009/12/14			Currency Future	11.7606	11.6139	(1.247)	11.7200	11.7200	2,978
05/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	690.0000	621.0000	(10.000)	0	0	0
05/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	365.0000	326.0000	(10.685)	0	0	0
05/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,129.0000	2,987.0000	(4.538)	0	0	0
05/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,287.0000	3,414.0000	3.864	0	0	0
05/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,532.0000	1,637.0000	6.854	0	0	0
05/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,737.0000	1,846.0000	6.275	0	0	0
05/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	19.0000	24.0000	26.316	0	0	0
05/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	544.0000	488.0000	(10.294)	0	0	0
05/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	392.0000	351.0000	(10.459)	0	0	0
05/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
05/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	730.0000	807.0000	10.548	0	0	0
05/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	347.0000	310.0000	(10.663)	0	0	0
05/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0
05/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,033.0000	1,125.0000	8.906	0	0	0
05/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	191.0000	219.0000	14.660	0	0	0
05/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
05/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,156.0000	2,014.0000	(6.586)	0	0	0
05/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,226.0000	4,358.0000	3.124	0	0	0
05/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
05/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	709.0000	638.0000	(10.014)	0	0	0
05/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,654.0000	1,762.0000	6.530	0	0	0
05/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,990.0000	4,121.0000	3.283	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
05/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,352.0000	1,233.0000	(8.802)	0	0	0
05/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	699.0000	774.0000	10.730	0	0	0
05/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	100.0000	85.0000	(15.000)	0	0	0
05/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	148.0000	128.0000	(13.514)	0	0	0
05/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,473.0000	3,601.0000	3.686	0	0	0
05/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
05/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
05/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,692.0000	2,546.0000	(5.423)	0	0	0
05/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,111.0000	3,972.0000	(3.381)	0	0	0
05/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	285.0000	328.0000	15.088	0	0	0
05/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	54.0000	44.0000	(18.519)	0	0	0
05/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,279.0000	1,166.0000	(8.835)	0	0	0
05/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
05/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,893.0000	5,030.0000	2.800	0	0	0
05/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	10.0000	900.000	0	0	0
05/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,358.0000	6,501.0000	2.249	0	0	0
05/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	8.0000	700.000	0	0	0
05/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,862.0000	3,724.0000	(3.573)	0	0	0
05/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,763.0000	3,625.0000	(3.667)	0	0	0
05/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	962.0000	1,051.0000	9.252	0	0	0
05/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
05/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	76.0000	62.0000	(18.421)	0	0	0
05/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
05/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,165.0000	2,280.0000	5.312	0	0	0
05/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	323.0000	370.0000	14.551	0	0	0
05/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,037.0000	4,168.0000	3.245	0	0	0
05/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,084.0000	984.0000	(9.225)	0	0	0
05/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	2.0000	12.0000	500.000	0	0	0
05/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,012.0000	3,137.0000	4.150	0	0	0
05/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,253.0000	2,368.0000	5.104	0	0	0
05/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	98.0000	82.0000	(16.327)	0	0	0
05/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	64.0000	78.0000	21.875	0	0	0
05/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	77.0000	92.0000	19.481	0	0	0
05/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,713.0000	3,576.0000	(3.690)	0	0	0
05/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	238.0000	209.0000	(12.185)	0	0	0
05/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,104.0000	3,229.0000	4.027	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	0.0000	4,215.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,146.0000	1,042.0000	(9.075)	0	0	0
05/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,837.0000	1,706.0000	(7.131)	0	0	0
05/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,604.0000	2,725.0000	4.647	0	0	0
05/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
05/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,427.0000	2,545.0000	4.862	0	0	0
05/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	218.0000	252.0000	15.596	0	0	0
05/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
05/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	257.0000	226.0000	(12.062)	0	0	0
05/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	164.0000	142.0000	(13.415)	0	0	0
05/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,925.0000	1,792.0000	(6.909)	0	0	0
05/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	12.0000	500.000	0	0	0
05/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,741.0000	2,595.0000	(5.327)	0	0	0
05/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,948.0000	2,061.0000	5.801	0	0	0
05/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,888.0000	2,742.0000	(5.055)	0	0	0
05/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,790.0000	2,644.0000	(5.233)	0	0	0
05/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
05/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,296.0000	2,412.0000	5.052	0	0	0
05/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,415.0000	4,548.0000	3.012	0	0	0
05/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,794.0000	1,664.0000	(7.246)	0	0	0
05/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	308.0000	275.0000	(10.714)	0	0	0
05/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,380.0000	3,507.0000	3.757	0	0	0
05/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	573.0000	515.0000	(10.122)	0	0	0
05/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
05/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	672.0000	604.0000	(10.119)	0	0	0
05/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	323.0000	288.0000	(10.836)	0	0	0
05/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	47.0000	55.0000	17.021	0	0	0
05/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,177.0000	1,072.0000	(8.921)	0	0	0
05/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,320.0000	4,453.0000	3.079	0	0	0
05/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,315.0000	1,199.0000	(8.821)	0	0	0
05/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
05/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,545.0000	2,399.0000	(5.737)	0	0	0
05/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	59.0000	72.0000	22.034	0	0	0
05/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	365.0000	415.0000	13.699	0	0	0
05/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,295.0000	1,395.0000	7.722	0	0	0
05/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,863.0000	1,975.0000	6.012	0	0	0

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05/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,082.0000	2,938.0000	(4.672)	0	0	0
05/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,969.0000	1,836.0000	(6.755)	0	0	0
05/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,025.0000	929.0000	(9.366)	0	0	0
05/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	455.0000	409.0000	(10.110)	0	0	0
05/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,061.0000	3,922.0000	(3.423)	0	0	0
05/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	0.0000	79.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
05/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
05/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	91.0000	108.0000	18.681	0	0	0
05/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	517.0000	464.0000	(10.251)	0	0	0
05/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	244.0000	214.0000	(12.295)	0	0	0
05/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	0.0000	60.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	604.0000	543.0000	(10.099)	0	0	0
05/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,937.0000	2,791.0000	(4.971)	0	0	0
05/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,751.0000	1,622.0000	(7.367)	0	0	0
05/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,106.0000	1,200.0000	8.499	0	0	0
05/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,426.0000	3,554.0000	3.736	0	0	0
05/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	232.0000	203.0000	(12.500)	0	0	0
05/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,107.0000	1,969.0000	(6.550)	0	0	0
05/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	0.0000	1,924.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	267.0000	308.0000	15.356	0	0	0
05/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	13.0000	333.333	0	0	0
05/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	137.0000	118.0000	(13.869)	0	0	0
05/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	730.0000	656.0000	(10.137)	0	0	0
05/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	226.0000	198.0000	(12.389)	0	0	0
05/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	584.0000	650.0000	11.301	0	0	0
05/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,912.0000	3,774.0000	(3.528)	0	0	0
05/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
05/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,368.0000	4,501.0000	3.045	0	0	0
05/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	558.0000	501.0000	(10.215)	0	0	13,230
05/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,515.0000	2,634.0000	4.732	0	0	0
05/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	0.0000	2,889.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	795.0000	714.0000	(10.189)	0	0	0
05/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	10.0000	900.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	204.0000	235.0000	15.196	0	0	0
05/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	998.0000	1,087.0000	8.918	0	0	0
05/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,383.0000	2,500.0000	4.910	0	0	0
05/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	0.0000	3,873.0000	100.000	0	0	0
05/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,664.0000	3,527.0000	(3.739)	0	0	0
05/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	997.0000	902.0000	(9.529)	0	0	0
05/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	669.0000	742.0000	10.912	0	0	0
05/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	215.0000	188.0000	(12.558)	0	0	0
05/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	893.0000	979.0000	9.630	0	0	0
05/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,179.0000	4,310.0000	3.135	0	0	0
05/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	386.0000	438.0000	13.472	0	0	0
05/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,694.0000	2,815.0000	4.491	0	0	0
05/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,054.0000	956.0000	(9.298)	0	0	0
05/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	168.0000	146.0000	(13.095)	0	0	0
05/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,471.0000	2,590.0000	4.816	0	0	0
05/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
05/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	204.0000	179.0000	(12.255)	0	0	0
05/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,209.0000	2,324.0000	5.206	0	0	0
05/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	761.0000	840.0000	10.381	0	0	0
05/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	269.0000	238.0000	(11.524)	0	0	0
05/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	637.0000	573.0000	(10.047)	0	0	0
05/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	172.0000	150.0000	(12.791)	0	0	13,230
05/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,243.0000	1,134.0000	(8.769)	0	0	0
05/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,991.0000	2,105.0000	5.726	0	0	0
05/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
05/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	444.0000	398.0000	(10.360)	0	0	0
05/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,803.0000	6,947.0000	2.117	0	0	0
05/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,057.0000	3,183.0000	4.122	0	0	0
05/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,253.0000	2,108.0000	(6.436)	0	0	0
05/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	588.0000	528.0000	(10.204)	0	0	0
05/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
05/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	344.0000	392.0000	13.953	0	0	0
05/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	89.0000	74.0000	(16.854)	0	0	0
05/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,165.0000	2,280.0000	5.312	0	0	0
05/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,329.0000	5,468.0000	2.608	0	0	0
05/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	620.0000	557.0000	(10.161)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,334.0000	1,435.0000	7.571	0	0	0
05/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
05/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	558.0000	501.0000	(10.215)	0	0	0
05/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,218.0000	1,316.0000	8.046	0	0	0
05/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	301.0000	269.0000	(10.631)	0	0	0
05/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
05/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	928.0000	1,015.0000	9.375	0	0	0
05/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,143.0000	1,238.0000	8.311	0	0	0
05/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
05/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	826.0000	909.0000	10.048	0	0	0
05/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	794.0000	874.0000	10.076	0	0	0
05/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	455.0000	409.0000	(10.110)	0	0	0
05/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,895.0000	4,026.0000	3.363	0	0	0
05/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	998.0000	1,087.0000	8.918	0	0	0
05/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	640.0000	711.0000	11.094	0	0	0
05/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,295.0000	1,395.0000	7.722	0	0	0
05/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	232.0000	270.0000	16.379	0	0	0
05/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	281.0000	251.0000	(10.676)	0	0	0
05/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	751.0000	674.0000	(10.253)	0	0	0
05/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	504.0000	452.0000	(10.317)	0	0	0
05/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,121.0000	2,237.0000	5.469	0	0	0
05/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	654.0000	588.0000	(10.092)	0	0	0
05/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	530.0000	476.0000	(10.189)	0	0	0
05/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,613.0000	3,742.0000	3.570	0	0	0
05/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	860.0000	943.0000	9.651	0	0	0
05/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	295.0000	263.0000	(10.847)	0	0	0
05/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
05/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,034.0000	2,149.0000	5.654	0	0	0
05/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,038.0000	5,175.0000	2.719	0	0	0
05/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,506.0000	6,649.0000	2.198	0	0	0
05/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,654.0000	1,762.0000	6.530	0	0	0
05/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,077.0000	2,193.0000	5.585	0	0	0
05/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,492.0000	1,596.0000	6.971	0	0	0
05/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	288.0000	257.0000	(10.764)	0	0	0
05/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
05/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	156.0000	135.0000	(13.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
05/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	479.0000	430.0000	(10.230)	0	0	0
05/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	531.0000	593.0000	11.676	0	0	0
05/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,132.0000	4,263.0000	3.170	0	0	0
05/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	365.0000	326.0000	(10.685)	0	0	0
05/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	160.0000	139.0000	(13.125)	0	0	0
05/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	249.0000	288.0000	15.663	0	0	0
05/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,150.0000	3,275.0000	3.968	0	0	0
05/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,210.0000	1,102.0000	(8.926)	0	0	0
05/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	53.0000	66.0000	24.528	0	0	0
05/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	842.0000	757.0000	(10.095)	0	0	0
05/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,014.0000	1,880.0000	(6.653)	0	0	0
05/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	402.0000	360.0000	(10.448)	0	0	0
05/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,114.0000	1,012.0000	(9.156)	0	0	0
05/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,961.0000	3,823.0000	(3.484)	0	0	0
05/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	304.0000	348.0000	14.474	0	0	0
05/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,069.0000	1,162.0000	8.700	0	0	0
05/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,466.0000	1,344.0000	(8.322)	0	0	0
05/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,077.0000	2,193.0000	5.585	0	0	0
05/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	1.0000	9.0000	800.000	0	0	0
05/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	156.0000	180.0000	15.385	0	0	0
05/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	288.0000	257.0000	(10.764)	0	0	0
05/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
05/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	250.0000	220.0000	(12.000)	0	0	0
05/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,986.0000	2,840.0000	(4.889)	0	0	0
05/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,195.0000	3,321.0000	3.944	0	0	0
05/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,339.0000	2,456.0000	5.002	0	0	0
05/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,778.0000	1,889.0000	6.243	0	0	0
05/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	339.0000	303.0000	(10.619)	0	0	0
05/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	152.0000	131.0000	(13.816)	0	0	0
05/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,180.0000	1,277.0000	8.220	0	0	0
05/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,863.0000	1,975.0000	6.012	0	0	0
05/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,820.0000	1,931.0000	6.099	0	0	0
05/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	323.0000	288.0000	(10.836)	0	0	0
05/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	413.0000	369.0000	(10.654)	0	0	0
05/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	316.0000	282.0000	(10.759)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,241.0000	3,367.0000	3.888	0	0	0
05/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	467.0000	419.0000	(10.278)	0	0	0
05/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,613.0000	1,720.0000	6.634	0	0	0
05/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,948.0000	2,061.0000	5.801	0	0	0
05/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	308.0000	275.0000	(10.714)	0	0	0
05/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,452.0000	1,555.0000	7.094	0	0	0
05/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	331.0000	295.0000	(10.876)	0	0	0
05/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,905.0000	2,018.0000	5.932	0	0	0
05/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	374.0000	334.0000	(10.695)	0	0	0
05/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,905.0000	2,018.0000	5.932	0	0	0
05/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	316.0000	282.0000	(10.759)	0	0	0
05/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	423.0000	378.0000	(10.638)	0	0	0
05/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,143.0000	1,238.0000	8.311	0	0	0
05/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	444.0000	398.0000	(10.360)	0	0	0
05/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,334.0000	1,435.0000	7.571	0	0	0
05/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,413.0000	1,515.0000	7.219	0	0	0
05/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	504.0000	452.0000	(10.317)	0	0	0
05/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	434.0000	388.0000	(10.599)	0	0	0
05/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,256.0000	1,355.0000	7.882	0	0	0
05/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,373.0000	1,474.0000	7.356	0	0	0
05/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	491.0000	441.0000	(10.183)	0	0	0
05/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	347.0000	310.0000	(10.663)	0	0	0
05/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,737.0000	1,846.0000	6.275	0	0	0
05/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	250.0000	220.0000	(12.000)	0	0	0
05/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	244.0000	214.0000	(12.295)	0	0	0
05/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,532.0000	1,637.0000	6.854	0	0	0
05/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,339.0000	2,456.0000	5.002	0	0	0
05/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,121.0000	2,237.0000	5.469	0	0	0
05/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	392.0000	351.0000	(10.459)	0	0	0
05/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	281.0000	251.0000	(10.676)	0	0	0
05/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	356.0000	318.0000	(10.674)	0	0	0
05/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,695.0000	1,804.0000	6.431	0	0	0
05/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,383.0000	2,500.0000	4.910	0	0	0
05/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,560.0000	2,679.0000	4.648	0	0	0
05/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	356.0000	318.0000	(10.674)	0	0	0
05/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,572.0000	1,678.0000	6.743	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	383.0000	342.0000	(10.705)	0	0	0
05/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	220.0000	193.0000	(12.273)	0	0	0
05/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,695.0000	1,804.0000	6.431	0	0	0
05/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,296.0000	2,412.0000	5.052	0	0	0
05/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,515.0000	2,634.0000	4.732	0	0	0
05/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	257.0000	226.0000	(12.062)	0	0	0
05/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	226.0000	198.0000	(12.389)	0	0	0
05/06/2009	€ / R 2010/03/15			Currency Future	11.9365	11.7865	(1.257)	0.0000	0.0000	33
05/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,335.0000	2,448.0000	4.839	0	0	0
05/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	0.0000	1,695.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	392.0000	356.0000	(9.184)	0	0	0
05/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,184.0000	1,089.0000	(8.024)	0	0	0
05/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,393.0000	4,521.0000	2.914	0	0	0
05/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	474.0000	527.0000	11.181	0	0	0
05/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	205.0000	183.0000	(10.732)	0	0	0
05/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	0.0000	370.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	560.0000	512.0000	(8.571)	0	0	0
05/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,711.0000	3,562.0000	(4.015)	0	0	0
05/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	180.0000	158.0000	(12.222)	0	0	0
05/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,793.0000	1,897.0000	5.800	0	0	0
05/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,206.0000	3,328.0000	3.805	0	0	0
05/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	0.0000	255.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,673.0000	1,775.0000	6.097	0	0	0
05/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	25.0000	25.0000	-	0	0	0
05/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,591.0000	2,706.0000	4.438	0	0	0
05/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	529.0000	484.0000	(8.507)	0	0	0
05/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	293.0000	265.0000	(9.556)	0	0	0
05/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	0.0000	3,419.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	407.0000	455.0000	11.794	0	0	0
05/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,854.0000	1,723.0000	(7.066)	0	0	0
05/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	263.0000	237.0000	(9.886)	0	0	0
05/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	371.0000	336.0000	(9.434)	0	0	0
05/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,119.0000	4,247.0000	3.108	0	0	0
05/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	0.0000	2,533.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	128.0000	144.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	519.0000	475.0000	(8.478)	0	0	0
05/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
05/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,439.0000	4,567.0000	2.884	0	0	0
05/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
05/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	0.0000	532.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,015.0000	1,880.0000	(6.700)	0	0	0
05/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,833.0000	1,939.0000	5.783	0	0	0
05/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
05/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,634.0000	2,750.0000	4.404	0	0	0
05/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,056.0000	1,921.0000	(6.566)	0	0	0
05/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	0.0000	1,247.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,294.0000	1,192.0000	(7.883)	0	0	0
05/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
05/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,810.0000	3,660.0000	(3.937)	0	0	0
05/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,211.0000	1,113.0000	(8.092)	0	0	0
05/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	421.0000	384.0000	(8.789)	0	0	0
05/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	0.0000	125.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	268.0000	241.0000	(10.075)	0	0	0
05/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,740.0000	2,595.0000	(5.292)	0	0	0
05/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,933.0000	1,801.0000	(6.829)	0	0	0
05/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	258.0000	233.0000	(9.690)	0	0	0
05/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	120.0000	134.0000	11.667	0	0	0
05/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	0.0000	3,857.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,506.0000	2,619.0000	4.509	0	0	0
05/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	167.0000	187.0000	11.976	0	0	0
05/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,476.0000	3,600.0000	3.567	0	0	0
05/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	175.0000	154.0000	(12.000)	0	0	0
05/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	917.0000	994.0000	8.397	0	0	0
05/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,958.0000	3,808.0000	(3.790)	0	0	0
05/06/2009	€ / R 2010/03/15	10.95	Put	Currency Future	0.0000	410.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	273.0000	246.0000	(9.890)	0	0	0
05/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	498.0000	552.0000	10.843	0	0	0
05/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	147.0000	164.0000	11.565	0	0	0
05/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,522.0000	3,646.0000	3.521	0	0	0
05/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,977.0000	2,831.0000	(4.904)	0	0	0
05/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	0.0000	2,879.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,302.0000	4,429.0000	2.952	0	0	0
05/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	451.0000	502.0000	11.308	0	0	0
05/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	157.0000	175.0000	11.465	0	0	0
05/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	0.0000	1,962.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	385.0000	349.0000	(9.351)	0	0	0
05/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	378.0000	342.0000	(9.524)	0	0	0
05/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	853.0000	781.0000	(8.441)	0	0	0
05/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,517.0000	1,616.0000	6.526	0	0	0
05/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,548.0000	2,663.0000	4.513	0	0	0
05/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,752.0000	1,856.0000	5.936	0	0	0
05/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
05/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,451.0000	1,334.0000	(8.063)	0	0	0
05/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,431.0000	3,555.0000	3.614	0	0	0
05/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	539.0000	493.0000	(8.534)	0	0	0
05/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	331.0000	368.0000	11.178	0	0	0
05/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	570.0000	522.0000	(8.421)	0	0	0
05/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	189.0000	166.0000	(12.169)	0	0	0
05/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,238.0000	1,139.0000	(7.997)	0	0	0
05/06/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,162.0000	3,283.0000	3.827	0	0	0
05/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,386.0000	3,509.0000	3.633	0	0	0
05/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,834.0000	2,689.0000	(5.116)	0	0	0
05/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,485.0000	4,613.0000	2.854	0	0	0
05/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	949.0000	1,028.0000	8.325	0	0	0
05/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	298.0000	270.0000	(9.396)	0	0	0
05/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,341.0000	3,464.0000	3.682	0	0	0
05/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	184.0000	162.0000	(11.957)	0	0	0
05/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	171.0000	150.0000	(12.281)	0	0	0
05/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,292.0000	2,405.0000	4.930	0	0	0
05/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	278.0000	250.0000	(10.072)	0	0	0
05/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,348.0000	4,475.0000	2.921	0	0	0
05/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,567.0000	3,692.0000	3.504	0	0	0
05/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	428.0000	392.0000	(8.411)	0	0	0
05/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,463.0000	2,576.0000	4.588	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
05/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,479.0000	1,577.0000	6.626	0	0	0
05/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	400.0000	363.0000	(9.250)	0	0	0
05/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,929.0000	2,784.0000	(4.950)	0	0	0
05/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	209.0000	188.0000	(10.048)	0	0	0
05/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,634.0000	1,735.0000	6.181	0	0	0
05/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	429.0000	479.0000	11.655	0	0	0
05/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	315.0000	348.0000	10.476	0	0	0
05/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
05/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,908.0000	3,759.0000	(3.813)	0	0	0
05/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	616.0000	563.0000	(8.604)	0	0	0
05/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	0.0000	174.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,787.0000	2,642.0000	(5.203)	0	0	0
05/06/2009	€ / R 2010/03/15	11.85	Put	Currency Future	824.0000	896.0000	8.738	0	0	0
05/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,072.0000	4,201.0000	3.168	0	0	0
05/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,257.0000	4,383.0000	2.960	0	0	0
05/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
05/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	930.0000	851.0000	(8.495)	0	0	0
05/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,893.0000	1,762.0000	(6.920)	0	0	0
05/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,760.0000	3,611.0000	(3.963)	0	0	0
05/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,187.0000	2,045.0000	(6.493)	0	0	0
05/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	891.0000	815.0000	(8.530)	0	0	0
05/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	101.0000	108.0000	6.931	0	0	0
05/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	768.0000	703.0000	(8.464)	0	0	0
05/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,418.0000	1,305.0000	(7.969)	0	0	0
05/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	604.0000	553.0000	(8.444)	0	0	0
05/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	364.0000	330.0000	(9.341)	0	0	0
05/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	253.0000	228.0000	(9.881)	0	0	0
05/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
05/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,082.0000	1,166.0000	7.763	0	0	0
05/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
05/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	0.0000	4,338.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,677.0000	2,793.0000	4.333	0	0	0
05/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	854.0000	929.0000	8.782	0	0	0
05/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,122.0000	2,975.0000	(4.709)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	23.0000	23.0000	-	0	0	0
05/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,323.0000	1,219.0000	(7.861)	0	0	0
05/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,713.0000	1,816.0000	6.013	0	0	0
05/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,104.0000	3,956.0000	(3.606)	0	0	0
05/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	549.0000	502.0000	(8.561)	0	0	0
05/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	386.0000	432.0000	11.917	0	0	0
05/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,266.0000	1,165.0000	(7.978)	0	0	0
05/06/2009	€ / R 2010/03/15	11.95	Call	Currency Future	0.0000	798.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	11.85	Call	Currency Future	910.0000	833.0000	(8.462)	0	0	0
05/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,074.0000	2,927.0000	(4.782)	0	0	0
05/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	137.0000	154.0000	12.409	0	0	0
05/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
05/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,974.0000	1,840.0000	(6.788)	0	0	0
05/06/2009	€ / R 2010/03/15	11.95	Put	Currency Future	0.0000	961.0000	100.000	0	0	0
05/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
05/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,859.0000	3,709.0000	(3.887)	0	0	0
05/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,055.0000	3,907.0000	(3.650)	0	0	0
05/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,882.0000	2,736.0000	(5.066)	0	0	0
05/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	794.0000	865.0000	8.942	0	0	0
05/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
05/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,152.0000	4,005.0000	(3.540)	0	0	0
05/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
05/06/2009	€ / R 2010/03/15	12.05	Call	Currency Future	835.0000	764.0000	(8.503)	0	0	0
05/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,171.0000	3,023.0000	(4.667)	0	0	0
05/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
05/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,142.0000	2,003.0000	(6.489)	0	0	0
05/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	106.0000	116.0000	9.434	0	0	0
05/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,385.0000	1,275.0000	(7.942)	0	0	0
05/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,014.0000	1,096.0000	8.087	0	0	0
05/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	348.0000	389.0000	11.782	0	0	0
05/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,232.0000	2,087.0000	(6.496)	0	0	0
05/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	784.0000	718.0000	(8.418)	0	0	0
05/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,165.0000	4,292.0000	3.049	0	0	0
05/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	981.0000	1,062.0000	8.257	0	0	0
05/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	202.0000	179.0000	(11.386)	0	0	0
05/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	818.0000	748.0000	(8.557)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,251.0000	3,373.0000	3.753	0	0	0
05/06/2009	€ / R	2010/03/15	12.90	Call	Currency Future	592.0000	542.0000	(8.446)	0	0	0
05/06/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,556.0000	1,655.0000	6.362	0	0	0
05/06/2009	€ / R	2010/03/15	13.90	Call	Currency Future	414.0000	377.0000	(8.937)	0	0	0
05/06/2009	€ / R	2010/03/15	12.15	Call	Currency Future	801.0000	733.0000	(8.489)	0	0	0
05/06/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,378.0000	2,490.0000	4.710	0	0	0
05/06/2009	€ / R	2010/03/15	14.90	Call	Currency Future	288.0000	260.0000	(9.722)	0	0	0
05/06/2009	€ / R	2010/03/15	9.80	Put	Currency Future	96.0000	100.0000	4.167	0	0	0
05/06/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,048.0000	1,131.0000	7.920	0	0	0
05/06/2009	AL12	2009/08/06			Index Future	319.8170	316.0480	(1.178)	0.0000	0.0000	0
05/06/2009	AL13	2009/08/06			Index Future	245.4070	245.2060	(0.082)	0.0000	0.0000	7
05/06/2009	AL37	2009/08/06			Index Future	278.4030	277.1870	(0.437)	0.0000	0.0000	0
05/06/2009	AL7T	2009/08/06			Index Future	311.7630	309.6410	(0.681)	0.0000	0.0000	0
05/06/2009	ALBI	2009/08/06			Index Future	290.2720	288.9020	(0.472)	0.0000	0.0000	562
05/06/2009	ALBI	2009/11/05			Index Future	295.3270	293.9330	(0.472)	0.0000	0.0000	0
05/06/2009	ALBI	2010/02/04			Index Future	301.1170	299.0800	(0.676)	0.0000	0.0000	0
05/06/2009	CRD1	2009/08/06			Index Future	124.6090	124.2320	(0.303)	0.0000	0.0000	2
05/06/2009	CRD1	2009/11/05			Index Future	126.8030	126.4200	(0.302)	0.0000	0.0000	0
05/06/2009	CRD1	2010/02/04			Index Future	129.0800	128.6900	(0.302)	0.0000	0.0000	0
05/06/2009	GOVI	2009/08/06			jGovi	292.1520	290.8160	(0.457)	0.0000	0.0000	565
05/06/2009	GOVI	2009/11/05			jGovi	297.2390	295.8810	(0.457)	0.0000	0.0000	0
05/06/2009	GOVI	2010/02/04			jGovi	302.5760	301.1940	(0.457)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
05/06/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
05/06/2009	J153	2010/08/31			jSwap	7.6910	7.6940	0.039	0.0000	0.0000	0
05/06/2009	J157	2015/09/15			jSwap	8.8280	8.8840	0.634	0.0000	0.0000	0
05/06/2009	J186	2026/12/21			jSwap	8.4380	8.4980	0.711	0.0000	0.0000	0
05/06/2009	J201	2014/12/22			jSwap	8.8710	8.9290	0.654	0.0000	0.0000	0
05/06/2009	J203	2017/09/15			jSwap	8.9030	8.9650	0.696	0.0000	0.0000	0
05/06/2009	J204	2018/12/21			jSwap	8.9810	9.0370	0.624	0.0000	0.0000	0
05/06/2009	J207	2020/01/15			jSwap	8.9440	9.0060	0.693	0.0000	0.0000	0
05/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
05/06/2009	JFRA	2009/08/06			jFra	7.0390	7.0620	0.327	0.0000	0.0000	0
05/06/2009	JFRA	2009/11/05			jFra	6.9130	6.9110	(0.029)	0.0000	0.0000	0
05/06/2009	JFRA	2010/02/04			jFra	7.1000	7.1080	0.113	0.0000	0.0000	0
05/06/2009	JFRA	2010/05/06			jFra	7.5220	7.5240	0.027	0.0000	0.0000	0
05/06/2009	JFRA	2010/08/05			jFra	7.9450	7.9600	0.189	0.0000	0.0000	0
05/06/2009	JFRA	2010/11/04			jFra	8.2760	8.2610	(0.181)	0.0000	0.0000	0
05/06/2009	JN02	2009/08/06			jNote	7.7550	7.7630	0.103	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	JN02	2009/11/05			jNote	7.9890	8.0030	0.175	0.0000	0.0000	0
05/06/2009	JN02	2010/02/04			jNote	8.2550	8.2790	0.291	0.0000	0.0000	0
05/06/2009	JN05	2009/08/06			jNote	8.5930	8.6610	0.791	0.0000	0.0000	0
05/06/2009	JN05	2009/11/05			jNote	8.7310	8.7980	0.767	0.0000	0.0000	0
05/06/2009	JN05	2010/02/04			jNote	8.8780	8.9440	0.743	0.0000	0.0000	0
05/06/2009	JN10	2009/08/06			jNote	8.7930	8.8530	0.682	0.0000	0.0000	0
05/06/2009	JN10	2009/11/05			jNote	8.8460	8.9100	0.723	0.0000	0.0000	0
05/06/2009	JN10	2010/02/04			jNote	8.9020	8.9730	0.798	0.0000	0.0000	0
05/06/2009	JROD	2009/06/30			jRod	8.2450	8.2570	0.146	0.0000	0.0000	0
05/06/2009	JROD	2009/07/31			jRod	7.5960	7.6410	0.592	0.0000	0.0000	0
05/06/2009	JROD	2009/08/31			jRod	7.2530	7.3230	0.965	0.0000	0.0000	0
05/06/2009	JROD	2009/09/30			jRod	7.7540	7.7890	0.451	0.0000	0.0000	0
05/06/2009	JROD	2009/10/30			jRod	7.4330	7.4530	0.269	0.0000	0.0000	0
05/06/2009	JROD	2009/11/30			jRod	7.2740	7.2740	-	0.0000	0.0000	0
05/06/2009	JROD	2009/12/31			jRod	7.6330	7.6240	(0.118)	0.0000	0.0000	0
05/06/2009	OTH1	2009/08/06			Index Future	279.8980	278.3310	(0.560)	0.0000	0.0000	3
05/06/2009	OTH1	2009/11/05			Index Future	284.8270	283.2330	(0.560)	0.0000	0.0000	0
05/06/2009	OTH1	2010/02/04			Index Future	289.9410	288.3190	(0.559)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	R153	2009/08/06			Bond Future	6.8490	6.9320	1.212	0.0000	0.0000	0
05/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
05/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,225.0000	3,140.0000	(2.636)	0	0	0
05/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
05/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,979.0000	2,894.0000	(2.853)	0	0	0
05/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
05/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
05/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,253.0000	1,252.0000	(0.080)	0	0	0
05/06/2009	R157	2009/08/06			Bond Future	8.3920	8.4750	0.989	0.0000	0.0000	8,944
05/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	421.0000	490.0000	16.390	0	0	0
05/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,943.0000	4,564.0000	(7.667)	0	0	0
05/06/2009	R157	2009/11/05			Bond Future	8.4820	8.5690	1.026	0.0000	0.0000	0
05/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,122.0000	6,465.0000	5.603	0	0	0
05/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	896.0000	790.0000	(11.830)	0	0	0
05/06/2009	R157	2010/02/04			Bond Future	8.5760	8.6690	1.084	0.0000	0.0000	0
05/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,649.0000	1,501.0000	(8.975)	0	0	0
05/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,834.0000	6,146.0000	5.348	0	0	0
05/06/2009	R157	2010/05/06			Bond Future	8.6570	8.7550	1.132	0.0000	0.0000	0
05/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,743.0000	2,998.0000	9.296	0	0	0
05/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,995.0000	1,786.0000	(10.476)	0	0	0
05/06/2009	R186	2009/08/06			Bond Future	8.9200	9.0120	1.031	0.0000	0.0000	11,624
05/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	3,899.0000	3,403.0000	(12.721)	0	0	0
05/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	175.0000	129.0000	(26.286)	0	0	35
05/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,131.0000	3,518.0000	12.360	0	0	0
05/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,217.0000	16,053.0000	5.494	0	0	0
05/06/2009	R186	2009/11/05			Bond Future	8.9680	9.0620	1.048	0.0000	0.0000	0
05/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,330.0000	17,087.0000	4.636	0	0	0
05/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,932.0000	14,643.0000	5.103	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,381.0000	1,201.0000	(13.034)	0	0	240
05/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,291.0000	5,701.0000	7.749	0	0	5,000
05/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,595.0000	5,115.0000	(8.579)	0	0	0
05/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	950.0000	816.0000	(14.105)	0	0	5,000
05/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,445.0000	4,029.0000	(9.359)	0	0	0
05/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,550.0000	7,024.0000	7.237	0	0	240
05/06/2009	R186	2010/02/04			Bond Future	9.0180	9.1150	1.076	0.0000	0.0000	0
05/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,280.0000	11,860.0000	5.142	0	0	0
05/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,703.0000	3,377.0000	(8.804)	0	0	0
05/06/2009	R186	2010/05/06			Bond Future	9.0670	9.1670	1.103	0.0000	0.0000	0
05/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	1,932.0000	1,531.0000	(20.756)	0	0	0
05/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,556.0000	3,076.0000	20.344	0	0	0
05/06/2009	R201	2009/08/06			Bond Future	8.5030	8.5750	0.847	0.0000	0.0000	2
05/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,555.0000	3,304.0000	(7.060)	0	0	0
05/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	432.0000	487.0000	12.731	0	0	0
05/06/2009	R201	2009/11/05			Bond Future	8.5760	8.6520	0.886	0.0000	0.0000	0
05/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,168.0000	5,410.0000	4.683	0	0	0
05/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	647.0000	578.0000	(10.665)	0	0	0
05/06/2009	R201	2010/02/04			Bond Future	8.6590	8.7400	0.935	0.0000	0.0000	0
05/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,620.0000	5,855.0000	4.181	0	0	0
05/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	957.0000	875.0000	(8.568)	0	0	0
05/06/2009	R201	2010/05/06			Bond Future	8.7430	8.8290	0.984	0.0000	0.0000	0
05/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,477.0000	2,658.0000	7.307	0	0	0
05/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,565.0000	1,426.0000	(8.882)	0	0	0
05/06/2009	R203	2009/08/06			Bond Future	8.9540	9.0360	0.916	0.0000	0.0000	0
05/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	2,933.0000	2,638.0000	(10.058)	0	0	0
05/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,315.0000	1,472.0000	11.939	0	0	0
05/06/2009	R203	2009/11/05			Bond Future	9.0280	9.1130	0.942	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,197.0000	9,589.0000	4.262	0	0	0
05/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	499.0000	435.0000	(12.826)	0	0	0
05/06/2009	R203	2010/02/04			Bond Future	9.1100	9.1990	0.977	0.0000	0.0000	0
05/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,809.0000	1,659.0000	(8.292)	0	0	0
05/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,729.0000	7,044.0000	4.681	0	0	0
05/06/2009	R203	2010/05/06			Bond Future	9.1870	9.2810	1.023	0.0000	0.0000	0
05/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,371.0000	2,651.0000	11.809	0	0	0
05/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,413.0000	1,216.0000	(13.942)	0	0	0
05/06/2009	R204	2009/08/06			Bond Future	8.9610	9.0420	0.904	9.0300	9.0300	488
05/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,446.0000	1,615.0000	11.687	0	0	0
05/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,160.0000	2,844.0000	(10.000)	0	0	0
05/06/2009	R204	2009/11/05			Bond Future	9.0260	9.1100	0.931	0.0000	0.0000	0
05/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,091.0000	10,513.0000	4.182	0	0	0
05/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	548.0000	478.0000	(12.774)	0	0	0
05/06/2009	R204	2010/02/04			Bond Future	9.0960	9.1840	0.967	0.0000	0.0000	0
05/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,345.0000	7,683.0000	4.602	0	0	0
05/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,014.0000	1,849.0000	(8.193)	0	0	0
05/06/2009	R204	2010/05/06			Bond Future	9.1660	9.2580	1.004	0.0000	0.0000	0
05/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,357.0000	2,659.0000	12.813	0	0	0
05/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,420.0000	1,208.0000	(14.930)	0	0	0
05/06/2009	R206	2009/08/06			Bond Future	8.5110	8.5730	0.728	0.0000	0.0000	1,897
05/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	364.0000	402.0000	10.440	0	0	0
05/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,939.0000	2,758.0000	(6.159)	0	0	0
05/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,581.0000	5,792.0000	3.781	0	0	0
05/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	42.0000	33.0000	(21.429)	0	0	300
05/06/2009	R206	2009/11/05			Bond Future	8.5920	8.6580	0.768	0.0000	0.0000	0
05/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,290.0000	4,463.0000	4.033	0	0	0
05/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	520.0000	471.0000	(9.423)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	R206	2010/02/04			Bond Future	8.6880	8.7590	0.817	0.0000	0.0000	0
05/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	756.0000	699.0000	(7.540)	0	0	0
05/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,643.0000	4,812.0000	3.640	0	0	0
05/06/2009	R206	2010/05/06			Bond Future	8.7930	8.8700	0.876	0.0000	0.0000	0
05/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,820.0000	1,704.0000	(6.374)	0	0	0
05/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,950.0000	2,065.0000	5.897	0	0	0
05/06/2009	R207	2009/08/06			Bond Future	9.0610	9.1420	0.894	0.0000	0.0000	0
05/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,872.0000	2,570.0000	(10.515)	0	0	0
05/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,726.0000	1,917.0000	11.066	0	0	0
05/06/2009	R207	2009/11/05			Bond Future	9.1220	9.2060	0.921	0.0000	0.0000	0
05/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	511.0000	445.0000	(12.916)	0	0	0
05/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,001.0000	11,438.0000	3.972	0	0	0
05/06/2009	R207	2010/02/04			Bond Future	9.1890	9.2760	0.947	0.0000	0.0000	0
05/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,793.0000	8,138.0000	4.427	0	0	0
05/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,028.0000	1,862.0000	(8.185)	0	0	0
05/06/2009	R207	2010/05/06			Bond Future	9.2570	9.3480	0.983	0.0000	0.0000	0
05/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,736.0000	2,005.0000	15.495	0	0	0
05/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,696.0000	1,441.0000	(15.035)	0	0	0
05/06/2009	R208	2009/08/06			Bond Future	9.1660	9.2430	0.840	0.0000	0.0000	0
05/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,585.0000	2,312.0000	(10.561)	0	0	0
05/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,063.0000	2,268.0000	9.937	0	0	0
05/06/2009	R208	2009/11/05			Bond Future	9.2300	9.3070	0.834	0.0000	0.0000	0
05/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,431.0000	10,826.0000	3.787	0	0	0
05/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	651.0000	576.0000	(11.521)	0	0	0
05/06/2009	R208	2010/02/04			Bond Future	9.3090	9.3870	0.838	0.0000	0.0000	0
05/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,437.0000	7,738.0000	4.047	0	0	0
05/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,366.0000	2,199.0000	(7.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	R208	2010/05/06			Bond Future	9.3990	9.4780	0.841	0.0000	0.0000	0
05/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,078.0000	2,355.0000	13.330	0	0	0
05/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,191.0000	1,003.0000	(15.785)	0	0	0
05/06/2009	R209	2009/08/06			Bond Future	8.4870	8.5780	1.072	0.0000	0.0000	4,503
05/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,289.0000	1,058.0000	(17.921)	0	0	1,950
05/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,600.0000	6,133.0000	9.518	0	0	0
05/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,969.0000	2,241.0000	13.814	0	0	0
05/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,144.0000	3,651.0000	(11.897)	0	0	0
05/06/2009	R209	2009/11/05			Bond Future	8.5140	8.6070	1.092	0.0000	0.0000	0
05/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,653.0000	10,016.0000	(5.980)	0	0	0
05/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	976.0000	839.0000	(14.037)	0	0	0
05/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,311.0000	1,449.0000	10.526	0	0	2,500
05/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,937.0000	13,575.0000	4.932	0	0	0
05/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	640.0000	542.0000	(15.313)	0	0	5,000
05/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,317.0000	15,995.0000	4.426	0	0	0
05/06/2009	R209	2010/02/04			Bond Future	8.5420	8.6380	1.124	0.0000	0.0000	0
05/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,872.0000	2,027.0000	8.280	0	0	0
05/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,630.0000	11,988.0000	(5.083)	0	0	0
05/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,285.0000	2,055.0000	(10.066)	0	0	2,500
05/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,870.0000	12,436.0000	4.768	0	0	0
05/06/2009	R209	2010/05/06			Bond Future	8.5670	8.6650	1.144	0.0000	0.0000	0
05/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,771.0000	2,248.0000	26.934	0	0	0
05/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,210.0000	880.0000	(27.273)	0	0	0
05/06/2009	TRT1	2009/08/06			Index Future	288.3800	287.0570	(0.459)	0.0000	0.0000	100
05/06/2009	TRT1	2009/11/05			Index Future	293.4580	292.1120	(0.459)	0.0000	0.0000	0
05/06/2009	TRT1	2010/02/04			Index Future	298.7270	297.3570	(0.459)	0.0000	0.0000	0
05/06/2009	ZAAD	2009/06/12			Currency Future	6.4320	6.4250	(0.109)	0.0000	0.0000	9,504

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,118.0000	1,125.0000	0.626	0	0	0
05/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	381.0000	387.0000	1.575	0	0	0
05/06/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
05/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	430.0000	433.0000	0.698	0	0	0
05/06/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,218.0000	6,225.0000	0.113	0	0	0
05/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	158.0000	157.0000	(0.633)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,532.0000	1,525.0000	(0.457)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	430.0000	433.0000	0.698	0	0	0
05/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	239.0000	243.0000	1.674	0	0	0
05/06/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	486.0000	479.0000	(1.440)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	297.0000	289.0000	(2.694)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
05/06/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,068.0000	3,075.0000	0.228	0	0	0
05/06/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	158.0000	157.0000	(0.633)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	621.0000	626.0000	0.805	0	0	0
05/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
05/06/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	333.0000	338.0000	1.502	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
05/06/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	205.0000	197.0000	(3.902)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	285.0000	289.0000	1.404	0	0	0
05/06/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,032.0000	3,025.0000	(0.231)	0	0	0
05/06/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,932.0000	5,925.0000	(0.118)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	486.0000	479.0000	(1.440)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,168.0000	1,175.0000	0.599	0	0	0
05/06/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
05/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	621.0000	626.0000	0.805	0	0	0
05/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,268.0000	1,275.0000	0.552	0	0	0
05/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	251.0000	244.0000	(2.789)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	572.0000	577.0000	0.874	0	0	0
05/06/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,968.0000	2,975.0000	0.236	0	0	0
05/06/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,368.0000	1,375.0000	0.512	0	0	0
05/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	682.0000	675.0000	(1.026)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,432.0000	4,425.0000	(0.158)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	583.0000	576.0000	(1.201)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,468.0000	1,475.0000	0.477	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	392.0000	383.0000	(2.296)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	719.0000	726.0000	0.974	0	0	0
05/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	285.0000	289.0000	1.404	0	0	0
05/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	769.0000	775.0000	0.780	0	0	0
05/06/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,932.0000	2,925.0000	(0.239)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
05/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	239.0000	243.0000	1.674	0	0	0
05/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,368.0000	1,375.0000	0.512	0	0	0
05/06/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	524.0000	529.0000	0.954	0	0	0
05/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	818.0000	825.0000	0.856	0	0	0
05/06/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	633.0000	626.0000	(1.106)	0	0	0
05/06/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,718.0000	4,725.0000	0.148	0	0	0
05/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	381.0000	387.0000	1.575	0	0	0
05/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	524.0000	529.0000	0.954	0	0	0
05/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,432.0000	1,425.0000	(0.489)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	534.0000	527.0000	(1.311)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,968.0000	5,975.0000	0.117	0	0	0
05/06/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	670.0000	676.0000	0.896	0	0	0
05/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	968.0000	975.0000	0.723	0	0	0
05/06/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	719.0000	726.0000	0.974	0	0	0
05/06/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,468.0000	4,475.0000	0.157	0	0	0
05/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
05/06/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	120.0000	119.0000	(0.833)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,282.0000	4,275.0000	(0.163)	0	0	0
05/06/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,268.0000	1,275.0000	0.552	0	0	0
05/06/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,782.0000	5,775.0000	(0.121)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,218.0000	3,225.0000	0.218	0	0	0
05/06/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,568.0000	1,575.0000	0.446	0	0	0
05/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	868.0000	875.0000	0.806	0	0	0
05/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,032.0000	6,025.0000	(0.116)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,532.0000	4,525.0000	(0.154)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,782.0000	2,775.0000	(0.252)	0	0	0
05/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,768.0000	1,775.0000	0.396	0	0	0
05/06/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,718.0000	1,725.0000	0.407	0	0	0
05/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
05/06/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,282.0000	1,275.0000	(0.546)	0	0	0
05/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,868.0000	1,875.0000	0.375	0	0	0
05/06/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,568.0000	4,575.0000	0.153	0	0	0
05/06/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,218.0000	1,225.0000	0.575	0	0	0
05/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,768.0000	1,775.0000	0.396	0	0	0
05/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	0
05/06/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,668.0000	1,675.0000	0.420	0	0	0
05/06/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,068.0000	6,075.0000	0.115	0	0	0
05/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,468.0000	1,475.0000	0.477	0	0	0
05/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,118.0000	1,125.0000	0.626	0	0	0
05/06/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	392.0000	383.0000	(2.296)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	297.0000	289.0000	(2.694)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	438.0000	431.0000	(1.598)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	868.0000	875.0000	0.806	0	0	0
05/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	968.0000	975.0000	0.723	0	0	0
05/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	769.0000	775.0000	0.780	0	0	0
05/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,018.0000	1,025.0000	0.688	0	0	0
05/06/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	918.0000	925.0000	0.763	0	0	0
05/06/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	344.0000	336.0000	(2.326)	0	0	0
05/06/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,068.0000	1,075.0000	0.655	0	0	0
05/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	251.0000	244.0000	(2.789)	0	0	0
05/06/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/06/2009	ZAAD	2009/09/14			Currency Future	6.4994	6.4917	(0.118)	0.0000	0.0000	76,139
05/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	83.0000	83.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	169.0000	170.0000	0.592	0	0	0
05/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0
05/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	521.0000	525.0000	0.768	0	0	0
05/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	427.0000	421.0000	(1.405)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	307.0000	310.0000	0.977	0	0	0
05/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	874.0000	880.0000	0.686	0	0	0
05/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	532.0000	525.0000	(1.316)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	169.0000	170.0000	0.592	0	0	0
05/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,251.0000	3,258.0000	0.215	0	0	0
05/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	247.0000	249.0000	0.810	0	0	0
05/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	239.0000	234.0000	(2.092)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	874.0000	880.0000	0.686	0	0	0
05/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	791.0000	796.0000	0.632	0	0	0
05/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	461.0000	454.0000	(1.518)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	560.0000	565.0000	0.893	0	0	0
05/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
05/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	482.0000	486.0000	0.830	0	0	0
05/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	427.0000	421.0000	(1.405)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	111.0000	112.0000	0.901	0	0	0
05/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	560.0000	565.0000	0.893	0	0	0
05/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	482.0000	486.0000	0.830	0	0	0
05/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	397.0000	391.0000	(1.511)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	671.0000	676.0000	0.745	0	0	0
05/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
05/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	960.0000	966.0000	0.625	0	0	0
05/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
05/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	218.0000	221.0000	1.376	0	0	0
05/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	710.0000	715.0000	0.704	0	0	0
05/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	61.0000	61.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,751.0000	4,758.0000	0.147	0	0	0
05/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	160.0000	156.0000	(2.500)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
05/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	340.0000	343.0000	0.882	0	0	0
05/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	710.0000	715.0000	0.704	0	0	0
05/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,048.0000	1,055.0000	0.668	0	0	0
05/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	610.0000	603.0000	(1.148)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	409.0000	412.0000	0.733	0	0	0
05/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,758.0000	1,766.0000	0.455	0	0	0
05/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	160.0000	156.0000	(2.500)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	960.0000	966.0000	0.625	0	0	0
05/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	693.0000	685.0000	(1.154)	0	0	0
05/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	276.0000	271.0000	(1.812)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	633.0000	638.0000	0.790	0	0	0
05/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	495.0000	488.0000	(1.414)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	247.0000	249.0000	0.810	0	0	0
05/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
05/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	373.0000	377.0000	1.072	0	0	0
05/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	750.0000	755.0000	0.667	0	0	0
05/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,249.0000	4,242.0000	(0.165)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	318.0000	312.0000	(1.887)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	791.0000	796.0000	0.632	0	0	0
05/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	373.0000	377.0000	1.072	0	0	0
05/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	276.0000	279.0000	1.087	0	0	0
05/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,004.0000	1,010.0000	0.598	0	0	0
05/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	750.0000	755.0000	0.667	0	0	0
05/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
05/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,515.0000	1,522.0000	0.462	0	0	0
05/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,093.0000	1,100.0000	0.640	0	0	0
05/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
05/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	445.0000	449.0000	0.899	0	0	0
05/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,001.0000	3,008.0000	0.233	0	0	0
05/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	596.0000	601.0000	0.839	0	0	0
05/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	736.0000	728.0000	(1.087)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
05/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	409.0000	412.0000	0.733	0	0	0
05/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,501.0000	4,508.0000	0.156	0	0	0
05/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	917.0000	923.0000	0.654	0	0	0
05/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
05/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
05/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,001.0000	6,008.0000	0.117	0	0	0
05/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	651.0000	643.0000	(1.229)	0	0	0
05/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	832.0000	837.0000	0.601	0	0	0
05/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	571.0000	563.0000	(1.401)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,252.0000	1,245.0000	(0.559)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,500.0000	1,492.0000	(0.533)	0	0	0
05/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	671.0000	676.0000	0.745	0	0	0
05/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	36.0000	36.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,749.0000	2,742.0000	(0.255)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	307.0000	310.0000	0.977	0	0	0
05/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
05/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	596.0000	601.0000	0.839	0	0	0
05/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,749.0000	5,742.0000	(0.122)	0	0	0
05/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,051.0000	6,058.0000	0.116	0	0	0
05/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	96.0000	97.0000	1.042	0	0	0
05/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,999.0000	5,992.0000	(0.117)	0	0	0
05/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,499.0000	4,492.0000	(0.156)	0	0	0
05/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,251.0000	6,258.0000	0.112	0	0	0
05/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,999.0000	2,992.0000	(0.233)	0	0	0
05/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,949.0000	2,942.0000	(0.237)	0	0	0
05/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,450.0000	1,443.0000	(0.483)	0	0	0
05/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,551.0000	4,558.0000	0.154	0	0	0
05/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,564.0000	1,571.0000	0.448	0	0	0
05/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,449.0000	4,442.0000	(0.157)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	147.0000	149.0000	1.361	0	0	0
05/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,949.0000	5,942.0000	(0.118)	0	0	0
05/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,051.0000	3,058.0000	0.229	0	0	0
05/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	342.0000	336.0000	(1.754)	0	0	0
05/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	193.0000	195.0000	1.036	0	0	0
05/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	218.0000	221.0000	1.376	0	0	0
05/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	318.0000	312.0000	(1.887)	0	0	0
05/06/2009	ZAAD	2009/12/14			Currency Future	6.5609	6.5536	(0.111)	0.0000	0.0000	187
05/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	263.0000	266.0000	1.141	0	0	0
05/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	291.0000	293.0000	0.687	0	0	0
05/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	193.0000	195.0000	1.036	0	0	0
05/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	410.0000	405.0000	(1.220)	0	0	0
05/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	452.0000	447.0000	(1.106)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	554.0000	548.0000	(1.083)	0	0	0
05/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	236.0000	233.0000	(1.271)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	525.0000	520.0000	(0.952)	0	0	0
05/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	725.0000	729.0000	0.552	0	0	0
05/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	909.0000	914.0000	0.550	0	0	0
05/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	173.0000	174.0000	0.578	0	0	0
05/06/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,789.0000	4,797.0000	0.167	0	0	0
05/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	141.0000	142.0000	0.709	0	0	0
05/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	797.0000	801.0000	0.502	0	0	0
05/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	221.0000	219.0000	(0.905)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	584.0000	578.0000	(1.027)	0	0	0
05/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,825.0000	1,831.0000	0.329	0	0	0
05/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	652.0000	646.0000	(0.920)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	725.0000	729.0000	0.552	0	0	0
05/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	215.0000	217.0000	0.930	0	0	0
05/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	476.0000	480.0000	0.840	0	0	0
05/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	474.0000	469.0000	(1.055)	0	0	0
05/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	170.0000	168.0000	(1.176)	0	0	0
05/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,292.0000	3,299.0000	0.213	0	0	0
05/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	430.0000	426.0000	(0.930)	0	0	0
05/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,961.0000	5,954.0000	(0.117)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	293.0000	289.0000	(1.365)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	476.0000	480.0000	0.840	0	0	0
05/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
05/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	236.0000	233.0000	(1.271)	0	0	0
05/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	690.0000	695.0000	0.725	0	0	0
05/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	319.0000	322.0000	0.940	0	0	0
05/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,592.0000	1,598.0000	0.377	0	0	0
05/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	582.0000	586.0000	0.687	0	0	0
05/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	411.0000	414.0000	0.730	0	0	0
05/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	871.0000	876.0000	0.574	0	0	0
05/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	760.0000	765.0000	0.658	0	0	0
05/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,511.0000	4,504.0000	(0.155)	0	0	0
05/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	443.0000	446.0000	0.677	0	0	0
05/06/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	372.0000	368.0000	(1.075)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	127.0000	128.0000	0.787	0	0	0
05/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	656.0000	661.0000	0.762	0	0	0
05/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	251.0000	248.0000	(1.195)	0	0	0
05/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,043.0000	3,050.0000	0.230	0	0	0
05/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	499.0000	494.0000	(1.002)	0	0	0
05/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	349.0000	352.0000	0.860	0	0	0
05/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	762.0000	756.0000	(0.787)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	797.0000	801.0000	0.502	0	0	0
05/06/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	833.0000	838.0000	0.600	0	0	0
05/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,989.0000	5,996.0000	0.117	0	0	0
05/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,289.0000	6,296.0000	0.111	0	0	0
05/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	337.0000	333.0000	(1.187)	0	0	0
05/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
05/06/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	617.0000	612.0000	(0.810)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	280.0000	276.0000	(1.429)	0	0	0
05/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	238.0000	241.0000	1.261	0	0	0
05/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	391.0000	386.0000	(1.279)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	656.0000	661.0000	0.762	0	0	0
05/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	511.0000	514.0000	0.587	0	0	0
05/06/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	157.0000	158.0000	0.637	0	0	0
05/06/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	35.0000	35.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	307.0000	303.0000	(1.303)	0	0	0
05/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,470.0000	1,463.0000	(0.476)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	380.0000	383.0000	0.789	0	0	0
05/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	267.0000	264.0000	(1.124)	0	0	0
05/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	546.0000	550.0000	0.733	0	0	0
05/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	354.0000	350.0000	(1.130)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	238.0000	241.0000	1.261	0	0	0
05/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	267.0000	264.0000	(1.124)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	193.0000	195.0000	1.036	0	0	0
05/06/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	619.0000	623.0000	0.646	0	0	0
05/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	554.0000	548.0000	(1.083)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	430.0000	426.0000	(0.930)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,011.0000	3,004.0000	(0.232)	0	0	0
05/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	319.0000	322.0000	0.940	0	0	0
05/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,011.0000	6,004.0000	(0.116)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	280.0000	276.0000	(1.429)	0	0	0
05/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,518.0000	1,511.0000	(0.461)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	688.0000	682.0000	(0.872)	0	0	0
05/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,993.0000	3,001.0000	0.267	0	0	0
05/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	307.0000	303.0000	(1.303)	0	0	0
05/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,489.0000	4,497.0000	0.178	0	0	0
05/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	546.0000	550.0000	0.733	0	0	0
05/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,233.0000	1,226.0000	(0.568)	0	0	0
05/06/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,546.0000	1,553.0000	0.453	0	0	0
05/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	619.0000	623.0000	0.646	0	0	0
05/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
05/06/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,711.0000	5,704.0000	(0.123)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	443.0000	446.0000	0.677	0	0	0
05/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,211.0000	4,204.0000	(0.166)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	354.0000	350.0000	(1.130)	0	0	0
05/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,461.0000	4,454.0000	(0.157)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,711.0000	2,704.0000	(0.258)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	499.0000	494.0000	(1.002)	0	0	0
05/06/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,961.0000	2,954.0000	(0.236)	0	0	0
05/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,539.0000	4,547.0000	0.176	0	0	0
05/06/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,039.0000	6,046.0000	0.116	0	0	0
05/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	337.0000	333.0000	(1.187)	0	0	0
05/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	391.0000	386.0000	(1.279)	0	0	0
05/06/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	291.0000	293.0000	0.687	0	0	0
05/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	380.0000	383.0000	0.789	0	0	0
05/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	452.0000	447.0000	(1.106)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Grand Total:</b>										<b>994,535</b>
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