



Derivatives High/Low Report

High/Low for 02/09/2009

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
02/09/2009	\$ / R 2009/09/14			Currency Future	7.8025	7.8658	0.811	8.0500	7.7000	276,835
02/09/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	17.0000	22.0000	29.412	0	0	110
02/09/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	414.0000	357.0000	(13.768)	0	0	110
02/09/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	369.0000	313.0000	(15.176)	0	0	25
02/09/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,048.0000	2,984.0000	(2.100)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,698.0000	1,634.0000	(3.769)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,903.0000	2,966.0000	2.170	0	0	0
02/09/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,948.0000	3,884.0000	(1.621)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,548.0000	2,484.0000	(2.512)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,003.0000	1,066.0000	6.281	0	0	0
02/09/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	105.0000	142.0000	35.238	0	0	0
02/09/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	371.0000	428.0000	15.364	0	0	0
02/09/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,148.0000	2,084.0000	(2.980)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	21.0000	28.0000	33.333	0	0	25
02/09/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	556.0000	495.0000	(10.971)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	202.0000	156.0000	(22.772)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
02/09/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,398.0000	1,334.0000	(4.578)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,653.0000	4,716.0000	1.354	0	0	0
02/09/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	103.0000	76.0000	(26.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,148.0000	3,084.0000	(2.033)	0	0	0
02/09/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	40.0000	28.0000	(30.000)	0	0	200
02/09/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
02/09/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,798.0000	1,734.0000	(3.560)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	105.0000	142.0000	35.238	0	0	0
02/09/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,248.0000	1,185.0000	(5.048)	0	0	0
02/09/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,898.0000	5,834.0000	(1.085)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,153.0000	3,216.0000	1.998	0	0	0
02/09/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	800.0000	738.0000	(7.750)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	242.0000	294.0000	21.488	0	0	13,157
02/09/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	6.0000	9.0000	50.000	0	0	25
02/09/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,348.0000	2,284.0000	(2.726)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,898.0000	1,834.0000	(3.372)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,898.0000	3,834.0000	(1.642)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	281.0000	230.0000	(18.149)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,848.0000	1,784.0000	(3.463)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,398.0000	7,334.0000	(0.865)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,898.0000	4,834.0000	(1.307)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	510.0000	571.0000	11.961	0	0	0
02/09/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	604.0000	543.0000	(10.099)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,898.0000	2,834.0000	(2.208)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/09/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	54.0000	72.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.80	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
02/09/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	133.0000	96.0000	(27.820)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	653.0000	591.0000	(9.495)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,348.0000	2,284.0000	(2.726)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	558.0000	620.0000	11.111	0	0	0
02/09/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/09/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,048.0000	985.0000	(6.011)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	43.0000	58.0000	34.884	0	0	2,000
02/09/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
02/09/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,598.0000	1,534.0000	(4.005)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
02/09/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,198.0000	3,134.0000	(2.001)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	240.0000	192.0000	(20.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,598.0000	2,534.0000	(2.463)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,548.0000	1,484.0000	(4.134)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,248.0000	1,185.0000	(5.048)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,448.0000	1,384.0000	(4.420)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,153.0000	1,216.0000	5.464	0	0	0
02/09/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	103.0000	76.0000	(26.214)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	54.0000	72.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	15,157
02/09/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,698.0000	2,634.0000	(2.372)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	656.0000	718.0000	9.451	0	0	0
02/09/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,998.0000	4,934.0000	(1.281)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,303.0000	1,366.0000	4.835	0	0	0
02/09/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,403.0000	1,466.0000	4.490	0	0	0
02/09/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.15	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
02/09/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,798.0000	3,734.0000	(1.685)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	202.0000	156.0000	(22.772)	0	0	140
02/09/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	949.0000	886.0000	(6.639)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,848.0000	5,784.0000	(1.094)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,998.0000	3,934.0000	(1.601)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
02/09/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,298.0000	2,234.0000	(2.785)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,298.0000	3,234.0000	(1.941)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,653.0000	1,716.0000	3.811	0	0	0
02/09/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,248.0000	2,184.0000	(2.847)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,398.0000	4,334.0000	(1.455)	0	0	0
02/09/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,348.0000	7,284.0000	(0.871)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,248.0000	3,184.0000	(1.970)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,848.0000	2,784.0000	(2.247)	0	0	0
02/09/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,403.0000	4,466.0000	1.431	0	0	0
02/09/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	82.0000	60.0000	(26.829)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	461.0000	402.0000	(12.798)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,098.0000	2,034.0000	(3.051)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,998.0000	1,934.0000	(3.203)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	65.0000	47.0000	(27.692)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,348.0000	4,284.0000	(1.472)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	85.0000	112.0000	31.765	0	0	0

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02/09/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	68.0000	90.0000	32.353	0	0	0
02/09/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,348.0000	3,284.0000	(1.912)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,848.0000	4,784.0000	(1.320)	0	0	0
02/09/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	135.0000	176.0000	30.370	0	0	0
02/09/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,648.0000	4,584.0000	(1.377)	0	0	0
02/09/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	10.0000	14.0000	40.000	0	0	2,054
02/09/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,998.0000	1,934.0000	(3.203)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,598.0000	2,534.0000	(2.463)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	204.0000	252.0000	23.529	0	0	0
02/09/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	804.0000	867.0000	7.836	0	0	0
02/09/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	508.0000	448.0000	(11.811)	0	0	0
02/09/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	2,048.0000	1,984.0000	(3.125)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,548.0000	2,484.0000	(2.512)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,798.0000	2,734.0000	(2.287)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,548.0000	3,484.0000	(1.804)	0	0	0
02/09/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,348.0000	3,284.0000	(1.912)	0	0	0
02/09/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,748.0000	1,684.0000	(3.661)	0	0	0
02/09/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,598.0000	4,534.0000	(1.392)	0	0	0
02/09/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	51.0000	37.0000	(27.451)	0	0	0
02/09/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	999.0000	936.0000	(6.306)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,598.0000	7,534.0000	(0.842)	0	0	0
02/09/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,603.0000	1,666.0000	3.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	326.0000	382.0000	17.178	0	0	0
02/09/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,103.0000	3,166.0000	2.030	0	0	0
02/09/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,053.0000	1,116.0000	5.983	0	0	0
02/09/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	24.0000	16.0000	(33.333)	0	0	0
02/09/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,098.0000	6,034.0000	(1.050)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,553.0000	1,616.0000	4.057	0	0	0
02/09/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,948.0000	4,884.0000	(1.293)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,848.0000	3,784.0000	(1.663)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,603.0000	4,666.0000	1.369	0	0	0
02/09/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	899.0000	836.0000	(7.008)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,398.0000	3,334.0000	(1.883)	0	0	0
02/09/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,698.0000	3,634.0000	(1.731)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,498.0000	1,434.0000	(4.272)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,098.0000	2,034.0000	(3.051)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,448.0000	4,384.0000	(1.439)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	166.0000	124.0000	(25.301)	0	0	25
02/09/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,048.0000	2,984.0000	(2.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,298.0000	1,235.0000	(4.854)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	853.0000	916.0000	7.386	0	0	0
02/09/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,498.0000	2,434.0000	(2.562)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,148.0000	2,084.0000	(2.980)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,648.0000	1,584.0000	(3.883)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	168.0000	213.0000	26.786	0	0	0
02/09/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,898.0000	1,834.0000	(3.372)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	607.0000	669.0000	10.214	0	0	0
02/09/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,848.0000	1,784.0000	(3.463)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	4,048.0000	3,984.0000	(1.581)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	903.0000	966.0000	6.977	0	0	0
02/09/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,853.0000	1,916.0000	3.400	0	0	0
02/09/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	751.0000	688.0000	(8.389)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,548.0000	1,484.0000	(4.134)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,548.0000	4,484.0000	(1.407)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,048.0000	985.0000	(6.011)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,298.0000	3,234.0000	(1.941)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	416.0000	475.0000	14.183	0	0	0
02/09/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	953.0000	1,016.0000	6.611	0	0	0
02/09/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,648.0000	1,584.0000	(3.883)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	850.0000	787.0000	(7.412)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,798.0000	4,734.0000	(1.334)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,698.0000	4,634.0000	(1.362)	0	0	0
02/09/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	463.0000	523.0000	12.959	0	0	0
02/09/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	324.0000	270.0000	(16.667)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,353.0000	1,416.0000	4.656	0	0	0
02/09/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	100
02/09/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,748.0000	2,684.0000	(2.329)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,048.0000	1,984.0000	(3.125)	0	0	0
02/09/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	27.0000	36.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,048.0000	5,984.0000	(1.058)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,448.0000	3,384.0000	(1.856)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	702.0000	640.0000	(8.832)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,748.0000	1,684.0000	(3.661)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,098.0000	3,034.0000	(2.066)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,348.0000	1,285.0000	(4.674)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,398.0000	1,334.0000	(4.578)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,198.0000	1,135.0000	(5.259)	0	0	0
02/09/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,098.0000	4,034.0000	(1.562)	0	0	0
02/09/2009	\$ / R 2009/09/14	13.85	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
02/09/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	30
02/09/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,798.0000	1,734.0000	(3.560)	0	0	0
02/09/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,103.0000	1,166.0000	5.712	0	0	0
02/09/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	2,000
02/09/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,198.0000	5,134.0000	(1.231)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,848.0000	2,784.0000	(2.247)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,248.0000	3,184.0000	(1.970)	0	0	0
02/09/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	2,953.0000	3,016.0000	2.133	0	0	0
02/09/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,448.0000	6,384.0000	(0.993)	0	0	0
02/09/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,198.0000	6,134.0000	(1.033)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	3,953.0000	4,016.0000	1.594	0	0	0
02/09/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	5.0000	7.0000	40.000	0	0	140
02/09/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,448.0000	2,384.0000	(2.614)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,098.0000	3,034.0000	(2.066)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,148.0000	1,085.0000	(5.488)	0	0	0
02/09/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,598.0000	6,534.0000	(0.970)	0	0	0
02/09/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,498.0000	6,434.0000	(0.985)	0	0	0
02/09/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,403.0000	2,466.0000	2.622	0	0	0
02/09/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	3,853.0000	3,916.0000	1.635	0	0	0
02/09/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,948.0000	2,884.0000	(2.171)	0	0	0
02/09/2009	\$ / R	2009/09/14	14.30	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
02/09/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	705.0000	767.0000	8.794	0	0	0
02/09/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	1.0000	1.0000	-	0	0	200
02/09/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	1,098.0000	1,035.0000	(5.738)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,648.0000	2,584.0000	(2.417)	0	0	0
02/09/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,298.0000	6,234.0000	(1.016)	0	0	0
02/09/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,853.0000	2,916.0000	2.208	0	0	0
02/09/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,502.0000	2,566.0000	2.558	0	0	0
02/09/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,903.0000	1,966.0000	3.311	0	0	0
02/09/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,598.0000	3,534.0000	(1.779)	0	0	0
02/09/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	1,953.0000	2,016.0000	3.226	0	0	0
02/09/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,998.0000	2,934.0000	(2.135)	0	0	0
02/09/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	5,048.0000	4,984.0000	(1.268)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	653.0000	591.0000	(9.495)	0	0	0
02/09/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,398.0000	2,334.0000	(2.669)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,403.0000	3,466.0000	1.851	0	0	0
02/09/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	899.0000	836.0000	(7.008)	0	0	0
02/09/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,948.0000	1,884.0000	(3.285)	0	0	0
02/09/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,548.0000	6,484.0000	(0.977)	0	0	0
02/09/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	2,248.0000	2,184.0000	(2.847)	0	0	0
02/09/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,603.0000	2,666.0000	2.420	0	0	0
02/09/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,803.0000	1,866.0000	3.494	0	0	0
02/09/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,298.0000	1,235.0000	(4.854)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,203.0000	1,266.0000	5.237	0	0	0
02/09/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,603.0000	3,666.0000	1.749	0	0	0
02/09/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,003.0000	1,066.0000	6.281	0	0	0
02/09/2009	\$ / R 2009/09/14	3.75	Call	Currency Future	4,053.0000	4,116.0000	1.554	0	0	0
02/09/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,452.0000	2,516.0000	2.610	0	0	0
02/09/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,298.0000	2,234.0000	(2.785)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,453.0000	3,516.0000	1.825	0	0	0
02/09/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,003.0000	2,066.0000	3.145	0	0	0
02/09/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,498.0000	2,434.0000	(2.562)	0	0	0
02/09/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,598.0000	1,534.0000	(4.005)	0	0	0
02/09/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,803.0000	2,866.0000	2.248	0	0	0
02/09/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,003.0000	3,066.0000	2.098	0	0	0
02/09/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.00	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
02/09/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,498.0000	4,434.0000	(1.423)	0	0	0
02/09/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,453.0000	1,516.0000	4.336	0	0	0
02/09/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,398.0000	2,334.0000	(2.669)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,803.0000	3,866.0000	1.657	0	0	0
02/09/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,398.0000	6,334.0000	(1.000)	0	0	0
02/09/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,798.0000	2,734.0000	(2.287)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,748.0000	4,684.0000	(1.348)	0	0	0
02/09/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,098.0000	5,034.0000	(1.255)	0	0	0
02/09/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,703.0000	1,766.0000	3.699	0	0	0
02/09/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,648.0000	3,584.0000	(1.754)	0	0	0
02/09/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	5,998.0000	5,934.0000	(1.067)	0	0	0
02/09/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,998.0000	2,934.0000	(2.135)	0	0	0
02/09/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,902.0000	3,966.0000	1.640	0	0	0
02/09/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	2,053.0000	2,116.0000	3.069	0	0	0
02/09/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,703.0000	3,766.0000	1.701	0	0	0
02/09/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,002.0000	4,066.0000	1.599	0	0	0
02/09/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,703.0000	2,766.0000	2.331	0	0	0
02/09/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,748.0000	2,684.0000	(2.329)	0	0	0
02/09/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,653.0000	2,716.0000	2.375	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	754.0000	817.0000	8.355	0	0	0
02/09/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	3,653.0000	3,716.0000	1.725	0	0	0
02/09/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	6,348.0000	6,284.0000	(1.008)	0	0	0
02/09/2009	\$ / R	2009/09/14	6.05	Call	Currency Future	1,753.0000	1,816.0000	3.594	0	0	0
02/09/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,053.0000	3,116.0000	2.064	0	0	0
02/09/2009	\$ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,553.0000	2,616.0000	2.468	0	0	0
02/09/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	2,752.0000	2,816.0000	2.326	0	0	0
02/09/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,553.0000	3,616.0000	1.773	0	0	0
02/09/2009	\$ / R	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,198.0000	2,134.0000	(2.912)	0	0	0
02/09/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,502.0000	3,566.0000	1.828	0	0	0
02/09/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,248.0000	6,184.0000	(1.024)	0	0	0
02/09/2009	\$ / R	2009/09/14	4.05	Call	Currency Future	3,752.0000	3,816.0000	1.706	0	0	0
02/09/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,498.0000	3,434.0000	(1.830)	0	0	0
02/09/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	853.0000	916.0000	7.386	0	0	0
02/09/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	6,148.0000	6,084.0000	(1.041)	0	0	0
02/09/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,948.0000	5,884.0000	(1.076)	0	0	0
02/09/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,503.0000	1,566.0000	4.192	0	0	0
02/09/2009	\$ / R	2009/12/14			Currency Future	7.9348	8.0000	0.822	8.0600	8.0200	103,852
02/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	104.0000	115.0000	10.577	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,069.0000	1,015.0000	(5.051)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,055.0000	1,993.0000	(3.017)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,716.0000	5,651.0000	(1.137)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,516.0000	5,451.0000	(1.178)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	420.0000	461.0000	9.762	0	0	0
02/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
02/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	207.0000	228.0000	10.145	0	0	0
02/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	811.0000	760.0000	(6.289)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
02/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
02/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	76.0000	65.0000	(14.474)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,088.0000	2,153.0000	3.113	0	0	0
02/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	572.0000	528.0000	(7.692)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	145.0000	160.0000	10.345	0	0	0
02/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,167.0000	5,102.0000	(1.258)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	760.0000	815.0000	7.237	0	0	0
02/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	260
02/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,398.0000	1,462.0000	4.578	0	0	0
02/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,637.0000	2,574.0000	(2.389)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,103.0000	2,042.0000	(2.901)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,250.0000	1,193.0000	(4.560)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,419.0000	4,354.0000	(1.471)	0	0	0
02/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,415.0000	7,350.0000	(0.877)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	464.0000	424.0000	(8.621)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,199.0000	2,138.0000	(2.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
02/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,376.0000	3,312.0000	(1.896)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	137.0000	151.0000	10.219	0	0	0
02/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	542.0000	589.0000	8.672	0	0	0
02/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,885.0000	2,951.0000	2.288	0	0	0
02/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	535.0000	492.0000	(8.037)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	299.0000	329.0000	10.033	0	0	747
02/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	163.0000	180.0000	10.429	0	0	0
02/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	145.0000	160.0000	10.345	0	0	0
02/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
02/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,814.0000	1,753.0000	(3.363)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,015.0000	1,077.0000	6.108	0	0	0
02/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,615.0000	7,550.0000	(0.854)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	365.0000	329.0000	(9.863)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	249.0000	274.0000	10.040	0	0	0
02/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,129.0000	3,065.0000	(2.045)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	99.0000	109.0000	10.101	0	0	0
02/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	220.0000	242.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	683.0000	736.0000	7.760	0	0	0
02/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,296.0000	1,238.0000	(4.475)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
02/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,539.0000	2,476.0000	(2.481)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
02/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	157.0000	139.0000	(11.465)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	319.0000	353.0000	10.658	0	0	200
02/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	729.0000	680.0000	(6.722)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	811.0000	760.0000	(6.289)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	81.0000	88.0000	8.642	0	0	0
02/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,767.0000	4,703.0000	(1.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,966.0000	5,900.0000	(1.106)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,718.0000	4,653.0000	(1.378)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	98.0000	86.0000	(12.245)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,910.0000	1,849.0000	(3.194)	0	0	0
02/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,366.0000	5,301.0000	(1.211)	0	0	0
02/09/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,117.0000	5,052.0000	(1.270)	0	0	0
02/09/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,635.0000	4,700.0000	1.402	0	0	0
02/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,085.0000	3,150.0000	2.107	0	0	0
02/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	1,184
02/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	769.0000	720.0000	(6.372)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,170.0000	4,106.0000	(1.535)	0	0	0
02/09/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	42.0000	45.0000	7.143	0	0	11,185
02/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
02/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	258.0000	232.0000	(10.078)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	449.0000	491.0000	9.354	0	0	0
02/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	397.0000	359.0000	(9.572)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
02/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	721.0000	775.0000	7.490	0	0	0
02/09/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,623.0000	1,563.0000	(3.697)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,972.0000	3,907.0000	(1.636)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,862.0000	1,801.0000	(3.276)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,385.0000	4,450.0000	1.482	0	0	0
02/09/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,365.0000	7,300.0000	(0.883)	0	0	0
02/09/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,665.0000	6,600.0000	(0.975)	0	0	0
02/09/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	334.0000	303.0000	(9.281)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	58.0000	63.0000	8.621	0	0	3,000
02/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,882.0000	2,819.0000	(2.186)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	7.0000	7.0000	-	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
02/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
02/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,059.0000	(4.937)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,301.0000	1,365.0000	4.919	0	0	0
02/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,369.0000	4,305.0000	(1.465)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
02/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
02/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,296.0000	2,234.0000	(2.700)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,574.0000	3,510.0000	(1.791)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,030.0000	2,966.0000	(2.112)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	393.0000	432.0000	9.924	0	0	0
02/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	281.0000	309.0000	9.964	0	0	0
02/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,159.0000	1,103.0000	(4.832)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,416.0000	5,351.0000	(1.200)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,248.0000	2,186.0000	(2.758)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,642.0000	1,707.0000	3.959	0	0	0
02/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	499.0000	458.0000	(8.216)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	281.0000	309.0000	9.964	0	0	0
02/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
02/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,686.0000	2,623.0000	(2.345)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,624.0000	3,560.0000	(1.766)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	235.0000	211.0000	(10.213)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,135.0000	3,200.0000	2.073	0	0	0
02/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,287.0000	2,352.0000	2.842	0	0	0
02/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	234.0000	258.0000	10.256	0	0	0
02/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,007.0000	1,945.0000	(3.089)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	649.0000	602.0000	(7.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,674.0000	3,609.0000	(1.769)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,220.0000	4,156.0000	(1.517)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,972.0000	3,907.0000	(1.636)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	397.0000	359.0000	(9.572)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	184.0000	202.0000	9.783	0	0	247
02/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
02/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,718.0000	1,658.0000	(3.492)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	420.0000	461.0000	9.762	0	0	0
02/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,285.0000	3,350.0000	1.979	0	0	0
02/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	334.0000	303.0000	(9.281)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	367.0000	404.0000	10.082	0	0	0
02/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,071.0000	4,007.0000	(1.572)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,931.0000	2,868.0000	(2.149)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,935.0000	3,000.0000	2.215	0	0	0
02/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
02/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
02/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,588.0000	2,525.0000	(2.434)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,469.0000	4,404.0000	(1.454)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,116.0000	6,050.0000	(1.079)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	853.0000	801.0000	(6.096)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,035.0000	3,100.0000	2.142	0	0	0
02/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,067.0000	5,002.0000	(1.283)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	895.0000	843.0000	(5.810)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
02/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,435.0000	1,376.0000	(4.111)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,266.0000	5,201.0000	(1.234)	0	0	0
02/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,215.0000	7,150.0000	(0.901)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	610.0000	565.0000	(7.377)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	104.0000	115.0000	10.577	0	0	13,513
02/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,038.0000	2,103.0000	3.189	0	0	0
02/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	282.0000	254.0000	(9.929)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	111.0000	97.0000	(12.613)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,576.0000	1,516.0000	(3.807)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	194.0000	173.0000	(10.825)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,109.0000	1,172.0000	5.681	0	0	0
02/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	769.0000	720.0000	(6.372)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	646.0000	697.0000	7.895	0	0	13,513
02/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
02/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	479.0000	523.0000	9.186	0	0	0
02/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	499.0000	458.0000	(8.216)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	688.0000	641.0000	(6.831)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,529.0000	1,469.0000	(3.924)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
02/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,867.0000	4,802.0000	(1.336)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,636.0000	2,701.0000	2.466	0	0	0
02/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	195.0000	215.0000	10.256	0	0	50
02/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	173.0000	191.0000	10.405	0	0	0
02/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,069.0000	1,015.0000	(5.051)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
02/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,342.0000	1,284.0000	(4.322)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	342.0000	378.0000	10.526	0	0	0
02/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,059.0000	(4.937)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,248.0000	2,186.0000	(2.758)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,296.0000	2,234.0000	(2.700)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,025.0000	971.0000	(5.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,344.0000	2,282.0000	(2.645)	0	0	0
02/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,465.0000	7,400.0000	(0.871)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	307.0000	278.0000	(9.446)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	99.0000	109.0000	10.101	0	0	0
02/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,435.0000	1,376.0000	(4.111)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
02/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	801.0000	857.0000	6.991	0	0	0
02/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
02/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,922.0000	3,858.0000	(1.632)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
02/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,566.0000	5,501.0000	(1.168)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,922.0000	3,858.0000	(1.632)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,917.0000	4,852.0000	(1.322)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,062.0000	1,125.0000	5.932	0	0	0
02/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
02/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,576.0000	1,516.0000	(3.807)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,967.0000	4,902.0000	(1.309)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,326.0000	3,263.0000	(1.894)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,915.0000	6,850.0000	(0.940)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	234.0000	258.0000	10.256	0	0	87
02/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	9,676
02/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	130.0000	143.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
02/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,773.0000	3,709.0000	(1.696)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,939.0000	2,004.0000	3.352	0	0	0
02/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,349.0000	1,413.0000	4.744	0	0	0
02/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	94.0000	103.0000	9.574	0	0	0
02/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
02/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,518.0000	4,454.0000	(1.417)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,723.0000	3,659.0000	(1.719)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,416.0000	5,351.0000	(1.200)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	981.0000	928.0000	(5.403)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	9,530
02/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	449.0000	491.0000	9.354	0	0	0
02/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,585.0000	3,650.0000	1.813	0	0	0
02/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,718.0000	4,653.0000	(1.378)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	430.0000	391.0000	(9.070)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,337.0000	2,402.0000	2.781	0	0	0
02/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	116.0000	128.0000	10.345	0	0	75
02/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,079.0000	3,016.0000	(2.046)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,624.0000	3,560.0000	(1.766)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	971.0000	1,030.0000	6.076	0	0	0
02/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	265.0000	291.0000	9.811	0	0	0
02/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	938.0000	885.0000	(5.650)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,586.0000	2,651.0000	2.514	0	0	0
02/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	137.0000	151.0000	10.219	0	0	0
02/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	36.0000	40.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,784.0000	2,721.0000	(2.263)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
02/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,015.0000	1,077.0000	6.108	0	0	0
02/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
02/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,165.0000	7,100.0000	(0.907)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	853.0000	801.0000	(6.096)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,025.0000	971.0000	(5.268)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,151.0000	2,090.0000	(2.836)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,637.0000	2,574.0000	(2.389)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,270.0000	4,205.0000	(1.522)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,593.0000	1,658.0000	4.080	0	0	0
02/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,965.0000	6,900.0000	(0.933)	0	0	0
02/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,466.0000	5,401.0000	(1.189)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,867.0000	4,802.0000	(1.336)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,685.0000	3,750.0000	1.764	0	0	0
02/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,137.0000	2,202.0000	3.042	0	0	0
02/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,369.0000	4,305.0000	(1.465)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,866.0000	5,801.0000	(1.108)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,815.0000	6,750.0000	(0.954)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,544.0000	1,608.0000	4.145	0	0	0
02/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	319.0000	353.0000	10.658	0	0	0
02/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,882.0000	2,819.0000	(2.186)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,766.0000	5,701.0000	(1.127)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,785.0000	2,851.0000	2.370	0	0	0
02/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,185.0000	3,250.0000	2.041	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
02/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,167.0000	5,102.0000	(1.258)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,066.0000	6,000.0000	(1.088)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,016.0000	5,950.0000	(1.097)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	116.0000	128.0000	10.345	0	0	0
02/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,785.0000	3,850.0000	1.717	0	0	0
02/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	572.0000	528.0000	(7.692)	0	0	0
02/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	130.0000	143.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	981.0000	928.0000	(5.403)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,889.0000	1,954.0000	3.441	0	0	0
02/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,015.0000	7,950.0000	(0.811)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,671.0000	1,610.0000	(3.651)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
02/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,668.0000	4,603.0000	(1.392)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,316.0000	5,251.0000	(1.223)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,691.0000	1,756.0000	3.844	0	0	0
02/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,635.0000	3,700.0000	1.788	0	0	0
02/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	895.0000	843.0000	(5.810)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,958.0000	1,897.0000	(3.115)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,475.0000	3,411.0000	(1.842)	0	0	0
02/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,885.0000	3,950.0000	1.673	0	0	0
02/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	610.0000	565.0000	(7.377)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,442.0000	2,379.0000	(2.580)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
02/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,723.0000	3,659.0000	(1.719)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,686.0000	2,751.0000	2.420	0	0	0
02/09/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	195.0000	215.0000	10.256	0	0	0
02/09/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,022.0000	3,957.0000	(1.616)	0	0	0
02/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,465.0000	8,400.0000	(0.768)	0	0	0
02/09/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,790.0000	1,855.0000	3.631	0	0	0
02/09/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	927.0000	986.0000	6.365	0	0	0
02/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,129.0000	3,065.0000	(2.045)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	235.0000	211.0000	(10.213)	0	0	0
02/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
02/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	688.0000	641.0000	(6.831)	0	0	0
02/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
02/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,316.0000	6,250.0000	(1.045)	0	0	0
02/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,187.0000	2,252.0000	2.972	0	0	0
02/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	173.0000	191.0000	10.405	0	0	0
02/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,319.0000	4,255.0000	(1.482)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,615.0000	6,550.0000	(0.983)	0	0	0
02/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,115.0000	8,050.0000	(0.801)	0	0	0
02/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	207.0000	228.0000	10.145	0	0	0
02/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,958.0000	1,897.0000	(3.115)	0	0	0
02/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
02/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,872.0000	3,808.0000	(1.653)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,425.0000	3,362.0000	(1.839)	0	0	0
02/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,205.0000	1,268.0000	5.228	0	0	0
02/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,121.0000	4,056.0000	(1.577)	0	0	0
02/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,985.0000	3,050.0000	2.178	0	0	0
02/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
02/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
02/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,568.0000	4,504.0000	(1.401)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,250.0000	1,193.0000	(4.560)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
02/09/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
02/09/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,266.0000	6,200.0000	(1.053)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,666.0000	5,601.0000	(1.147)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
02/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
02/09/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
02/09/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,535.0000	3,600.0000	1.839	0	0	0
02/09/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,985.0000	4,050.0000	1.631	0	0	0
02/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
02/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,917.0000	4,852.0000	(1.322)	0	0	0
02/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,315.0000	8,250.0000	(0.782)	0	0	0
02/09/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,536.0000	2,601.0000	2.563	0	0	0
02/09/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,265.0000	8,200.0000	(0.786)	0	0	0
02/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,065.0000	8,000.0000	(0.806)	0	0	0
02/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,490.0000	2,428.0000	(2.490)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	10,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,342.0000	1,284.0000	(4.322)	0	0	0
02/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,157.0000	1,220.0000	5.445	0	0	0
02/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,735.0000	2,672.0000	(2.303)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,277.0000	3,213.0000	(1.953)	0	0	0
02/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,315.0000	7,250.0000	(0.889)	0	0	0
02/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,988.0000	2,053.0000	3.270	0	0	0
02/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,365.0000	8,300.0000	(0.777)	0	0	0
02/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
02/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
02/09/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,388.0000	1,330.0000	(4.179)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	449.0000	491.0000	9.354	0	0	0
02/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,736.0000	2,801.0000	2.376	0	0	0
02/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,515.0000	6,450.0000	(0.998)	0	0	0
02/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,872.0000	3,808.0000	(1.653)	0	0	0
02/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,816.0000	5,751.0000	(1.118)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
02/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
02/09/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,393.0000	2,331.0000	(2.591)	0	0	0
02/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,618.0000	4,553.0000	(1.408)	0	0	0
02/09/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,840.0000	1,904.0000	3.478	0	0	0
02/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,823.0000	3,758.0000	(1.700)	0	0	0
02/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	801.0000	857.0000	6.991	0	0	0
02/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,525.0000	3,461.0000	(1.816)	0	0	0
02/09/2009	\$ / R	2009/12/14	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
02/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,465.0000	6,400.0000	(1.005)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,865.0000	6,800.0000	(0.947)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,515.0000	8,450.0000	(0.763)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
02/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,335.0000	3,400.0000	1.949	0	0	0
02/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,935.0000	4,000.0000	1.652	0	0	0
02/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,835.0000	3,900.0000	1.695	0	0	0
02/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,833.0000	2,770.0000	(2.224)	0	0	0
02/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,741.0000	1,805.0000	3.676	0	0	0
02/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,735.0000	3,800.0000	1.740	0	0	0
02/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,366.0000	6,300.0000	(1.037)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,835.0000	2,901.0000	2.328	0	0	0
02/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,416.0000	6,350.0000	(1.029)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,981.0000	2,917.0000	(2.147)	0	0	0
02/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,415.0000	8,350.0000	(0.772)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	884.0000	942.0000	6.561	0	0	0
02/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
02/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,165.0000	8,100.0000	(0.796)	0	0	0
02/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,482.0000	1,423.0000	(3.981)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,419.0000	4,354.0000	(1.471)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,166.0000	6,100.0000	(1.070)	0	0	0
02/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,436.0000	2,501.0000	2.668	0	0	0
02/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,017.0000	4,952.0000	(1.296)	0	0	0

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02/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,446.0000	1,511.0000	4.495	0	0	0
02/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,616.0000	5,551.0000	(1.157)	0	0	0
02/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,435.0000	3,500.0000	1.892	0	0	0
02/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	510.0000	555.0000	8.824	0	0	0
02/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	842.0000	899.0000	6.770	0	0	0
02/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	73.0000	80.0000	9.589	0	0	0
02/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	141.0000	124.0000	(12.057)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	175.0000	155.0000	(11.429)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,216.0000	6,150.0000	(1.062)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,170.0000	4,106.0000	(1.535)	0	0	0
02/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	575.0000	624.0000	8.522	0	0	0
02/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,215.0000	8,150.0000	(0.791)	0	0	0
02/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,915.0000	7,850.0000	(0.821)	0	0	0
02/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,565.0000	6,500.0000	(0.990)	0	0	0
02/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
02/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,199.0000	2,138.0000	(2.774)	0	0	0
02/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,565.0000	8,500.0000	(0.759)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,227.0000	3,164.0000	(1.952)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
02/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,178.0000	3,114.0000	(2.014)	0	0	0
02/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
02/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
02/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,376.0000	3,312.0000	(1.896)	0	0	0
02/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,035.0000	4,100.0000	1.611	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,085.0000	4,150.0000	1.591	0	0	0
02/09/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/09/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	7,965.0000	7,900.0000	(0.816)	0	0	0
02/09/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,916.0000	5,851.0000	(1.099)	0	0	0
02/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,486.0000	2,551.0000	2.615	0	0	0
02/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,485.0000	3,550.0000	1.865	0	0	0
02/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,495.0000	1,559.0000	4.281	0	0	0
02/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	610.0000	660.0000	8.197	0	0	0
02/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,055.0000	1,993.0000	(3.017)	0	0	0
02/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
02/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	125.0000	110.0000	(12.000)	0	0	0
02/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,015.0000	6,950.0000	(0.927)	0	0	0
02/09/2009	\$ / R	2010/03/15			Currency Future	8.0653	8.1317	0.823	8.2000	8.2000	3,173
02/09/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	877.0000	831.0000	(5.245)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,762.0000	2,700.0000	(2.245)	0	0	0
02/09/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	371.0000	396.0000	6.739	0	0	0
02/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,781.0000	3,717.0000	(1.693)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
02/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	244.0000	224.0000	(8.197)	0	0	0
02/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
02/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	621.0000	581.0000	(6.441)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,101.0000	2,041.0000	(2.856)	0	0	0
02/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,653.0000	5,588.0000	(1.150)	0	0	0
02/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
02/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,571.0000	2,509.0000	(2.412)	0	0	0
02/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	710.0000	755.0000	6.338	0	0	0
02/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,168.0000	3,234.0000	2.083	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,977.0000	3,913.0000	(1.609)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	655.0000	614.0000	(6.260)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
02/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,683.0000	3,619.0000	(1.738)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,554.0000	5,489.0000	(1.170)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	474.0000	511.0000	7.806	0	0	0
02/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,618.0000	2,557.0000	(2.330)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,585.0000	3,521.0000	(1.785)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
02/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
02/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	120.0000	126.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,689.0000	1,753.0000	3.789	0	0	0
02/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	680.0000	724.0000	6.471	0	0	0
02/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	271.0000	289.0000	6.642	0	0	0
02/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	123.0000	130.0000	5.691	0	0	0
02/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
02/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
02/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,506.0000	1,450.0000	(3.718)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,809.0000	2,747.0000	(2.207)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,208.0000	5,142.0000	(1.267)	0	0	0
02/09/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,665.0000	4,732.0000	1.436	0	0	0
02/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,686.0000	1,628.0000	(3.440)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	265.0000	243.0000	(8.302)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	727.0000	684.0000	(5.915)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	956.0000	907.0000	(5.126)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	171.0000	182.0000	6.433	0	0	0
02/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
02/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
02/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,852.0000	5,787.0000	(1.111)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,666.0000	2,604.0000	(2.326)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
02/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,455.0000	1,518.0000	4.330	0	0	0
02/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	147.0000	155.0000	5.442	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	242.0000	258.0000	6.612	0	0	0
02/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	225.0000	240.0000	6.667	0	0	0
02/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
02/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	459.0000	429.0000	(6.536)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,618.0000	2,557.0000	(2.330)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,077.0000	1,027.0000	(4.643)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	183.0000	195.0000	6.557	0	0	0
02/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
02/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
02/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,777.0000	1,719.0000	(3.264)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
02/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,587.0000	7,521.0000	(0.870)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	151.0000	160.0000	5.960	0	0	0
02/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,125.0000	2,191.0000	3.106	0	0	0
02/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,731.0000	1,673.0000	(3.351)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,731.0000	1,673.0000	(3.351)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
02/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,596.0000	1,539.0000	(3.571)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	142.0000	150.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,666.0000	2,604.0000	(2.326)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
02/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,245.0000	1,192.0000	(4.257)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	691.0000	649.0000	(6.078)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	293.0000	312.0000	6.485	0	0	0
02/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,008.0000	1,948.0000	(2.988)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,476.0000	2,415.0000	(2.464)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	161.0000	170.0000	5.590	0	0	0
02/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
02/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
02/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,615.0000	4,551.0000	(1.387)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,186.0000	1,247.0000	5.143	0	0	0
02/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	356.0000	380.0000	6.742	0	0	0
02/09/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	587.0000	548.0000	(6.644)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	316.0000	338.0000	6.962	0	0	0
02/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,244.0000	3,181.0000	(1.942)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,050.0000	2,987.0000	(2.066)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
02/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,390.0000	3,326.0000	(1.888)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
02/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
02/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	402.0000	429.0000	6.716	0	0	0
02/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	801.0000	756.0000	(5.618)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
02/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
02/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,147.0000	3,084.0000	(2.002)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,812.0000	4,747.0000	(1.351)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	130.0000	137.0000	5.385	0	0	28,101
02/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,954.0000	2,891.0000	(2.133)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,468.0000	4,403.0000	(1.455)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,118.0000	3,184.0000	2.117	0	0	0
02/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	342.0000	365.0000	6.725	0	0	0
02/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,830.0000	3,766.0000	(1.671)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,906.0000	2,843.0000	(2.168)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,381.0000	2,321.0000	(2.520)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	909.0000	961.0000	5.721	0	0	0
02/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,271.0000	4,207.0000	(1.498)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,148.0000	2,088.0000	(2.793)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
02/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,307.0000	5,241.0000	(1.244)	0	0	0
02/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	196.0000	208.0000	6.122	0	0	0
02/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	554.0000	516.0000	(6.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	282.0000	300.0000	6.383	0	0	0
02/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
02/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,902.0000	5,836.0000	(1.118)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
02/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
02/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	431.0000	402.0000	(6.729)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	419.0000	447.0000	6.683	0	0	0
02/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	386.0000	412.0000	6.736	0	0	0
02/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	36.0000	39.0000	8.333	0	0	28,101
02/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
02/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,002.0000	2,939.0000	(2.099)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,906.0000	2,843.0000	(2.168)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,160.0000	1,108.0000	(4.483)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
02/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,919.0000	2,985.0000	2.261	0	0	0
02/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	144.0000	129.0000	(10.417)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,551.0000	1,494.0000	(3.675)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
02/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
02/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,911.0000	4,846.0000	(1.324)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	177.0000	188.0000	6.215	0	0	0
02/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	497.0000	534.0000	7.445	0	0	0
02/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	916.0000	869.0000	(5.131)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,462.0000	1,406.0000	(3.830)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	764.0000	719.0000	(5.890)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,915.0000	1,856.0000	(3.081)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
02/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,862.0000	4,797.0000	(1.337)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,222.0000	4,158.0000	(1.516)	0	0	0
02/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,338.0000	7,272.0000	(0.899)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	329.0000	351.0000	6.687	0	0	0
02/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,293.0000	3,229.0000	(1.944)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,429.0000	3,365.0000	(1.866)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,960.0000	4,895.0000	(1.310)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,664.0000	4,600.0000	(1.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,060.0000	1,117.0000	5.377	0	0	0
02/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,100.0000	1,160.0000	5.455	0	0	0
02/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,288.0000	1,234.0000	(4.193)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	166.0000	176.0000	6.024	0	0	0
02/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
02/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
02/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
02/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
02/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
02/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	95.0000	86.0000	(9.474)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	84.0000	78.0000	(7.143)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	490.0000	456.0000	(6.939)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,367.0000	3,433.0000	1.960	0	0	0
02/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
02/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
02/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,241.0000	2,181.0000	(2.677)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
02/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,781.0000	3,717.0000	(1.693)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	106.0000	113.0000	6.604	0	0	0
02/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,075.0000	4,011.0000	(1.571)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,174.0000	2,240.0000	3.036	0	0	0
02/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,026.0000	2,092.0000	3.258	0	0	0
02/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,372.0000	2,438.0000	2.782	0	0	0
02/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,050.0000	2,987.0000	(2.066)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	100.0000	106.0000	6.000	0	0	0
02/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,390.0000	3,326.0000	(1.888)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,406.0000	5,340.0000	(1.221)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
02/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,869.0000	1,810.0000	(3.157)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,977.0000	2,043.0000	3.338	0	0	0
02/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	455.0000	488.0000	7.253	0	0	0
02/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,641.0000	1,583.0000	(3.534)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,334.0000	2,274.0000	(2.571)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,195.0000	3,132.0000	(1.972)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,634.0000	3,570.0000	(1.761)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,879.0000	3,815.0000	(1.650)	0	0	0
02/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,415.0000	4,482.0000	1.518	0	0	0
02/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,059.0000	4,994.0000	(1.285)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,230.0000	1,291.0000	4.959	0	0	0
02/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
02/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,439.0000	3,375.0000	(1.861)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
02/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
02/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	66.0000	69.0000	4.545	0	0	18,074
02/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
02/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,951.0000	5,886.0000	(1.092)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,409.0000	1,472.0000	4.471	0	0	0
02/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,732.0000	3,668.0000	(1.715)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
02/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,566.0000	3,633.0000	1.879	0	0	0
02/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,968.0000	3,035.0000	2.257	0	0	0
02/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,018.0000	3,084.0000	2.187	0	0	0
02/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	203.0000	216.0000	6.404	0	0	18,074
02/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	304.0000	325.0000	6.908	0	0	0
02/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
02/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,109.0000	5,044.0000	(1.272)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,642.0000	1,705.0000	3.837	0	0	0
02/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	839.0000	793.0000	(5.483)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
02/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
02/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,148.0000	2,088.0000	(2.793)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,471.0000	2,538.0000	2.711	0	0	0
02/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,202.0000	1,150.0000	(4.326)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
02/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,293.0000	3,229.0000	(1.944)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,369.0000	4,305.0000	(1.465)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	805.0000	854.0000	6.087	0	0	0
02/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,501.0000	1,564.0000	4.197	0	0	0
02/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	521.0000	484.0000	(7.102)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	218.0000	232.0000	6.422	0	0	0
02/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	151.0000	160.0000	5.960	0	0	0
02/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
02/09/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,517.0000	4,452.0000	(1.439)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	190.0000	172.0000	(9.474)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,418.0000	1,363.0000	(3.879)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,374.0000	1,320.0000	(3.930)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
02/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,604.0000	5,539.0000	(1.160)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,055.0000	1,994.0000	(2.968)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	147.0000	155.0000	5.442	0	0	0
02/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,686.0000	1,628.0000	(3.440)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,341.0000	3,278.0000	(1.886)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
02/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,118.0000	1,067.0000	(4.562)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,334.0000	2,274.0000	(2.571)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,869.0000	2,935.0000	2.300	0	0	0
02/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	308.0000	284.0000	(7.792)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	651.0000	694.0000	6.605	0	0	0
02/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,194.0000	2,135.0000	(2.689)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
02/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
02/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	73.0000	77.0000	5.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,928.0000	3,864.0000	(1.629)	0	0	0
02/09/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
02/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	106.0000	113.0000	6.604	0	0	0
02/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
02/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	772.0000	820.0000	6.218	0	0	0
02/09/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	623.0000	665.0000	6.742	0	0	0
02/09/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,467.0000	3,533.0000	1.904	0	0	0
02/09/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	437.0000	466.0000	6.636	0	0	279
02/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,462.0000	1,406.0000	(3.830)	0	0	0
02/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
02/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,429.0000	2,368.0000	(2.511)	0	0	0
02/09/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,866.0000	3,932.0000	1.707	0	0	0
02/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
02/09/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
02/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	177.0000	188.0000	6.215	0	0	0
02/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,830.0000	3,766.0000	(1.671)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	94.0000	100.0000	6.383	0	0	0
02/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	544.0000	584.0000	7.353	0	0	0
02/09/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,620.0000	2,686.0000	2.519	0	0	0
02/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,364.0000	1,426.0000	4.545	0	0	0
02/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,050.0000	5,985.0000	(1.074)	0	0	0
02/09/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	252.0000	268.0000	6.349	0	0	0
02/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
02/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,341.0000	3,278.0000	(1.886)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,857.0000	2,795.0000	(2.170)	0	0	0
02/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
02/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	183.0000	195.0000	6.557	0	0	0
02/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
02/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	207.0000	188.0000	(9.179)	0	0	0
02/09/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,036.0000	986.0000	(4.826)	0	0	0
02/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
02/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,194.0000	2,135.0000	(2.689)	0	0	0

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02/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
02/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,026.0000	3,962.0000	(1.590)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,418.0000	1,363.0000	(3.879)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	379.0000	352.0000	(7.124)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,571.0000	2,637.0000	2.567	0	0	0
02/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,036.0000	7,970.0000	(0.821)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,966.0000	4,032.0000	1.664	0	0	0
02/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,487.0000	3,424.0000	(1.807)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,099.0000	3,036.0000	(2.033)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,505.0000	5,439.0000	(1.199)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
02/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,241.0000	2,181.0000	(2.677)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,777.0000	1,719.0000	(3.264)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,331.0000	1,277.0000	(4.057)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	286.0000	263.0000	(8.042)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	142.0000	150.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,595.0000	1,658.0000	3.950	0	0	0
02/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,317.0000	3,383.0000	1.990	0	0	0
02/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
02/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
02/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,224.0000	2,290.0000	2.968	0	0	0
02/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,323.0000	2,389.0000	2.841	0	0	0
02/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,173.0000	4,109.0000	(1.534)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,566.0000	4,501.0000	(1.424)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,523.0000	2,462.0000	(2.418)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,714.0000	2,652.0000	(2.284)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,099.0000	6,035.0000	(1.049)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	100.0000	106.0000	6.000	0	0	0
02/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,616.0000	3,683.0000	1.853	0	0	0
02/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,217.0000	3,284.0000	2.083	0	0	0
02/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	7.0000	7.0000	-	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
02/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
02/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	189.0000	201.0000	6.349	0	0	0
02/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,869.0000	1,810.0000	(3.157)	0	0	0
02/09/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,544.0000	6,478.0000	(1.009)	0	0	0
02/09/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,336.0000	8,269.0000	(0.804)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,571.0000	2,509.0000	(2.412)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,857.0000	2,795.0000	(2.170)	0	0	0
02/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
02/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	234.0000	249.0000	6.410	0	0	0
02/09/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,535.0000	8,469.0000	(0.773)	0	0	0
02/09/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
02/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	570.0000	610.0000	7.018	0	0	0
02/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,346.0000	6,281.0000	(1.024)	0	0	0
02/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
02/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
02/09/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,274.0000	1,336.0000	4.867	0	0	0
02/09/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
02/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	234.0000	249.0000	6.410	0	0	0
02/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,961.0000	1,902.0000	(3.009)	0	0	0
02/09/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
02/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
02/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
02/09/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,296.0000	6,232.0000	(1.017)	0	0	0
02/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	127.0000	134.0000	5.512	0	0	0
02/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
02/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,753.0000	5,687.0000	(1.147)	0	0	0
02/09/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,455.0000	5,390.0000	(1.192)	0	0	0
02/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,494.0000	6,429.0000	(1.001)	0	0	0
02/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,118.0000	1,067.0000	(4.562)	0	0	0
02/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	123.0000	130.0000	5.691	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,809.0000	2,747.0000	(2.207)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,257.0000	5,192.0000	(1.236)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,158.0000	5,093.0000	(1.260)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,486.0000	8,419.0000	(0.790)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
02/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
02/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	166.0000	176.0000	6.024	0	0	0
02/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	158.0000	142.0000	(10.127)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,551.0000	1,494.0000	(3.675)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
02/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,716.0000	3,783.0000	1.803	0	0	0
02/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
02/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,320.0000	4,256.0000	(1.481)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	173.0000	157.0000	(9.249)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	354.0000	328.0000	(7.345)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,986.0000	7,920.0000	(0.826)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,008.0000	1,948.0000	(2.988)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,720.0000	2,786.0000	2.426	0	0	0
02/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,929.0000	1,993.0000	3.318	0	0	0
02/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,381.0000	2,321.0000	(2.520)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	225.0000	206.0000	(8.444)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,247.0000	6,182.0000	(1.040)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	983.0000	1,036.0000	5.392	0	0	0
02/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	741.0000	787.0000	6.208	0	0	0
02/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	839.0000	888.0000	5.840	0	0	0
02/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,236.0000	8,169.0000	(0.814)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	117.0000	104.0000	(11.111)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,737.0000	1,800.0000	3.627	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,916.0000	3,982.0000	1.685	0	0	0
02/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,819.0000	2,885.0000	2.341	0	0	0
02/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,517.0000	3,583.0000	1.877	0	0	0
02/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,593.0000	6,528.0000	(0.986)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	873.0000	924.0000	5.842	0	0	0
02/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
02/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	996.0000	947.0000	(4.920)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	405.0000	377.0000	(6.914)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,021.0000	1,075.0000	5.289	0	0	0
02/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,075.0000	2,141.0000	3.181	0	0	0
02/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
02/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	261.0000	278.0000	6.513	0	0	0
02/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	520.0000	558.0000	7.308	0	0	0
02/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
02/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,585.0000	8,519.0000	(0.769)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	106.0000	94.0000	(11.321)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,936.0000	7,870.0000	(0.832)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,099.0000	3,036.0000	(2.033)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,320.0000	4,256.0000	(1.481)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,784.0000	1,848.0000	3.587	0	0	0
02/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,445.0000	6,380.0000	(1.009)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
02/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
02/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,016.0000	4,082.0000	1.643	0	0	0
02/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,143.0000	1,203.0000	5.249	0	0	0
02/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,881.0000	1,945.0000	3.402	0	0	0
02/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,422.0000	2,488.0000	2.725	0	0	0
02/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,436.0000	8,369.0000	(0.794)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,417.0000	3,483.0000	1.932	0	0	0
02/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,001.0000	5,935.0000	(1.100)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,286.0000	8,219.0000	(0.809)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,086.0000	8,020.0000	(0.816)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
02/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,147.0000	3,084.0000	(2.002)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,124.0000	4,060.0000	(1.552)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,386.0000	8,319.0000	(0.799)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
02/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,816.0000	3,882.0000	1.730	0	0	0
02/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
02/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,395.0000	6,330.0000	(1.016)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
02/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,356.0000	5,291.0000	(1.214)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
02/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,245.0000	1,192.0000	(4.257)	0	0	0
02/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
02/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,536.0000	3,472.0000	(1.810)	0	0	0
02/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,068.0000	3,134.0000	2.151	0	0	0
02/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,670.0000	2,736.0000	2.472	0	0	0
02/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,585.0000	3,521.0000	(1.785)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,331.0000	1,277.0000	(4.057)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,666.0000	3,733.0000	1.828	0	0	0
02/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	50.0000	53.0000	6.000	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
02/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,769.0000	2,836.0000	2.420	0	0	0
02/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	196.0000	208.0000	6.122	0	0	0
02/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,521.0000	2,587.0000	2.618	0	0	0
02/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	138.0000	146.0000	5.797	0	0	0
02/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
02/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,766.0000	3,833.0000	1.779	0	0	0
02/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,823.0000	1,764.0000	(3.236)	0	0	0
02/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,418.0000	4,354.0000	(1.449)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
02/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	130.0000	137.0000	5.385	0	0	0
02/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,149.0000	6,084.0000	(1.057)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,288.0000	2,227.0000	(2.666)	0	0	0
02/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,915.0000	1,856.0000	(3.081)	0	0	0
02/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	945.0000	998.0000	5.608	0	0	0
02/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
02/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,198.0000	6,133.0000	(1.049)	0	0	0
02/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,101.0000	2,041.0000	(2.856)	0	0	0
02/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,548.0000	1,611.0000	4.070	0	0	0
02/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	130.0000	116.0000	(10.769)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,136.0000	8,070.0000	(0.811)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,010.0000	4,945.0000	(1.297)	0	0	0
02/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
02/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
02/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,832.0000	1,897.0000	3.548	0	0	0
02/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,186.0000	8,120.0000	(0.806)	0	0	0
02/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,066.0000	4,132.0000	1.623	0	0	0
02/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/06/14			Currency Future	8.1941	8.2639	0.852	0.0000	0.0000	360
02/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	375.0000	348.0000	(7.200)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,381.0000	2,320.0000	(2.562)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,290.0000	2,229.0000	(2.664)	0	0	0
02/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
02/09/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,001.0000	3,071.0000	2.333	0	0	0
02/09/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	438.0000	463.0000	5.708	0	0	0
02/09/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	270.0000	284.0000	5.185	0	0	0
02/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	197.0000	207.0000	5.076	0	0	0
02/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	167.0000	175.0000	4.790	0	0	0
02/09/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,853.0000	5,785.0000	(1.162)	0	0	0
02/09/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,898.0000	3,832.0000	(1.693)	0	0	0
02/09/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,576.0000	1,520.0000	(3.553)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,473.0000	2,412.0000	(2.467)	0	0	0
02/09/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
02/09/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
02/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,577.0000	4,511.0000	(1.442)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	719.0000	677.0000	(5.841)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,044.0000	996.0000	(4.598)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,153.0000	2,093.0000	(2.787)	0	0	0
02/09/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
02/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	852.0000	898.0000	5.399	0	0	0
02/09/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,335.0000	7,267.0000	(0.927)	0	0	0
02/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,040.0000	1,092.0000	5.000	0	0	0
02/09/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
02/09/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,508.0000	5,440.0000	(1.235)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	513.0000	541.0000	5.458	0	0	0
02/09/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	858.0000	813.0000	(5.245)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	388.0000	410.0000	5.670	0	0	0
02/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,480.0000	4,413.0000	(1.496)	0	0	0
02/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	196.0000	178.0000	(9.184)	0	0	0
02/09/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
02/09/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	589.0000	553.0000	(6.112)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	452.0000	477.0000	5.531	0	0	0
02/09/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,794.0000	1,736.0000	(3.233)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	309.0000	325.0000	5.178	0	0	0
02/09/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,870.0000	4,803.0000	(1.376)	0	0	0
02/09/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,528.0000	4,462.0000	(1.458)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,519.0000	2,457.0000	(2.461)	0	0	0
02/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,694.0000	4,764.0000	1.491	0	0	0
02/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,306.0000	1,366.0000	4.594	0	0	0
02/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	583.0000	617.0000	5.832	0	0	0
02/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	263.0000	277.0000	5.323	0	0	0
02/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
02/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,559.0000	3,495.0000	(1.798)	0	0	0
02/09/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	308.0000	284.0000	(7.792)	0	0	0
02/09/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,364.0000	1,311.0000	(3.886)	0	0	0
02/09/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,215.0000	2,283.0000	3.070	0	0	0
02/09/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
02/09/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	317.0000	334.0000	5.363	0	0	21,795
02/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	184.0000	193.0000	4.891	0	0	0
02/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,533.0000	1,478.0000	(3.588)	0	0	0
02/09/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,619.0000	1,563.0000	(3.459)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	497.0000	524.0000	5.433	0	0	0
02/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,927.0000	1,869.0000	(3.010)	0	0	0
02/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
02/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	752.0000	710.0000	(5.585)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,006.0000	958.0000	(4.771)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,062.0000	2,003.0000	(2.861)	0	0	0
02/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	221.0000	232.0000	4.977	0	0	0
02/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	277.0000	292.0000	5.415	0	0	0
02/09/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,939.0000	2,876.0000	(2.144)	0	0	0
02/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	652.0000	613.0000	(5.982)	0	0	0
02/09/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	238.0000	250.0000	5.042	0	0	0
02/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	292.0000	308.0000	5.479	0	0	0
02/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
02/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	450.0000	419.0000	(6.889)	0	0	0
02/09/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
02/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	206.0000	217.0000	5.340	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,448.0000	1,394.0000	(3.729)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
02/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,608.0000	3,543.0000	(1.802)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,557.0000	5,489.0000	(1.224)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,742.0000	1,807.0000	3.731	0	0	0
02/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,367.0000	3,303.0000	(1.901)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	894.0000	849.0000	(5.034)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,323.0000	1,271.0000	(3.930)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,200.0000	3,269.0000	2.156	0	0	0
02/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
02/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
02/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	287.0000	264.0000	(8.014)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	546.0000	577.0000	5.678	0	0	140
02/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	400.0000	422.0000	5.500	0	0	0
02/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	824.0000	868.0000	5.340	0	0	0
02/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,382.0000	4,316.0000	(1.506)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,311.0000	5,244.0000	(1.262)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,658.0000	2,596.0000	(2.333)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	466.0000	492.0000	5.579	0	0	0
02/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
02/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,017.0000	1,958.0000	(2.925)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	931.0000	885.0000	(4.941)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	193.0000	202.0000	4.663	0	0	0
02/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,626.0000	4,559.0000	(1.448)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
02/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	152.0000	160.0000	5.263	0	0	0
02/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	156.0000	164.0000	5.128	0	0	0
02/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,272.0000	3,208.0000	(1.956)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	604.0000	638.0000	5.629	0	0	0
02/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	685.0000	645.0000	(5.839)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,612.0000	2,550.0000	(2.374)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	300.0000	316.0000	5.333	0	0	0
02/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
02/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,237.0000	4,171.0000	(1.558)	0	0	0

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02/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	694.0000	733.0000	5.620	0	0	0
02/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	529.0000	559.0000	5.671	0	0	0
02/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	822.0000	778.0000	(5.353)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	263.0000	277.0000	5.323	0	0	0
02/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,752.0000	3,687.0000	(1.732)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,213.0000	5,146.0000	(1.285)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,101.0000	3,170.0000	2.225	0	0	0
02/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	140.0000	129.0000	(7.857)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	882.0000	928.0000	5.215	0	0	0
02/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	355.0000	375.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,619.0000	1,563.0000	(3.459)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,199.0000	2,139.0000	(2.729)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
02/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,117.0000	2,186.0000	3.259	0	0	0
02/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
02/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	96.0000	87.0000	(9.375)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,161.0000	1,111.0000	(4.307)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
02/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	424.0000	394.0000	(7.075)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	175.0000	184.0000	5.143	0	0	0
02/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,092.0000	4,026.0000	(1.613)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	330.0000	304.0000	(7.879)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,406.0000	1,353.0000	(3.770)	0	0	0
02/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,444.0000	4,514.0000	1.575	0	0	0
02/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,185.0000	1,243.0000	4.895	0	0	0
02/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
02/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	560.0000	525.0000	(6.250)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	87.0000	91.0000	4.598	0	0	29,334
02/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	232.0000	244.0000	5.172	0	0	0
02/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,952.0000	3,021.0000	2.337	0	0	0
02/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
02/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	206.0000	217.0000	5.340	0	0	0
02/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
02/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,459.0000	5,391.0000	(1.246)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,360.0000	5,293.0000	(1.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	179.0000	189.0000	5.587	0	0	0
02/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,838.0000	1,780.0000	(3.156)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,415.0000	3,351.0000	(1.874)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	968.0000	921.0000	(4.855)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	250.0000	263.0000	5.200	0	0	0
02/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,062.0000	2,003.0000	(2.861)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	211.0000	222.0000	5.213	0	0	0
02/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	425.0000	449.0000	5.647	0	0	0
02/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	171.0000	180.0000	5.263	0	0	0
02/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,043.0000	3,977.0000	(1.632)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,282.0000	1,230.0000	(4.056)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,706.0000	1,649.0000	(3.341)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,335.0000	2,275.0000	(2.570)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,972.0000	1,913.0000	(2.992)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
02/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
02/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	326.0000	344.0000	5.521	0	0	21,978
02/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	112.0000	102.0000	(8.929)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,051.0000	3,120.0000	2.262	0	0	0
02/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,299.0000	3,369.0000	2.122	0	0	0
02/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,490.0000	1,436.0000	(3.624)	0	0	0
02/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,225.0000	1,284.0000	4.816	0	0	0
02/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,069.0000	2,137.0000	3.287	0	0	0
02/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,312.0000	2,381.0000	2.984	0	0	0
02/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	284.0000	300.0000	5.634	0	0	2,738
02/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,066.0000	4,999.0000	(1.323)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	130.0000	120.0000	(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
02/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,444.0000	6,377.0000	(1.040)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,498.0000	3,567.0000	1.973	0	0	0
02/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	481.0000	508.0000	5.613	0	0	0
02/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	412.0000	435.0000	5.583	0	0	0
02/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,083.0000	1,034.0000	(4.524)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,519.0000	1,582.0000	4.147	0	0	0
02/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	625.0000	661.0000	5.760	0	0	0
02/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,390.0000	1,451.0000	4.388	0	0	0
02/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	377.0000	398.0000	5.570	0	0	0
02/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,583.0000	7,515.0000	(0.897)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,129.0000	3,065.0000	(2.045)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	531.0000	497.0000	(6.403)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	770.0000	812.0000	5.455	0	0	21,795
02/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	248.0000	227.0000	(8.468)	0	0	0
02/09/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
02/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
02/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,511.0000	3,447.0000	(1.823)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	943.0000	991.0000	5.090	0	0	0
02/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,176.0000	3,112.0000	(2.015)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	151.0000	139.0000	(7.947)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,565.0000	2,504.0000	(2.378)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	787.0000	744.0000	(5.464)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
02/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,020.0000	2,089.0000	3.416	0	0	0
02/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	159.0000	167.0000	5.031	0	0	0
02/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	564.0000	596.0000	5.674	0	0	0
02/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	345.0000	364.0000	5.507	0	0	0
02/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
02/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	103.0000	95.0000	(7.767)	0	0	0
02/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	620.0000	582.0000	(6.129)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,099.0000	6,032.0000	(1.099)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,145.0000	1,203.0000	5.066	0	0	0
02/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	366.0000	386.0000	5.464	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,201.0000	1,150.0000	(4.246)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,662.0000	1,606.0000	(3.369)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	95.0000	99.0000	4.211	0	0	21,978
02/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,427.0000	2,366.0000	(2.513)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	256.0000	270.0000	5.469	0	0	0
02/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,801.0000	3,735.0000	(1.736)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,697.0000	3,767.0000	1.893	0	0	0
02/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
02/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	974.0000	1,024.0000	5.133	0	0	0
02/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,122.0000	1,072.0000	(4.456)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,750.0000	1,692.0000	(3.314)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,995.0000	3,929.0000	(1.652)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,508.0000	2,577.0000	2.751	0	0	0
02/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
02/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,577.0000	4,511.0000	(1.442)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	232.0000	244.0000	5.172	0	0	0
02/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
02/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	230.0000	210.0000	(8.696)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	81.0000	74.0000	(8.642)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	244.0000	256.0000	4.918	0	0	0
02/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	476.0000	444.0000	(6.723)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	352.0000	326.0000	(7.386)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,968.0000	4,901.0000	(1.349)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,296.0000	6,229.0000	(1.064)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,562.0000	1,626.0000	4.097	0	0	0
02/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,475.0000	1,538.0000	4.271	0	0	0
02/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	670.0000	708.0000	5.672	0	0	0
02/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	796.0000	840.0000	5.528	0	0	0
02/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,178.0000	8,110.0000	(0.831)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
02/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	718.0000	758.0000	5.571	0	0	0
02/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,346.0000	6,278.0000	(1.072)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,079.0000	8,011.0000	(0.842)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,946.0000	4,016.0000	1.774	0	0	0
02/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	226.0000	238.0000	5.310	0	0	0
02/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	277.0000	292.0000	5.415	0	0	0
02/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
02/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,034.0000	2,970.0000	(2.109)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,787.0000	1,853.0000	3.693	0	0	0
02/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
02/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,224.0000	3,160.0000	(1.985)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,973.0000	2,040.0000	3.396	0	0	0
02/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,838.0000	1,780.0000	(3.156)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	216.0000	227.0000	5.093	0	0	0
02/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,880.0000	1,946.0000	3.511	0	0	0
02/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,017.0000	4,950.0000	(1.335)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,463.0000	3,399.0000	(1.848)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,189.0000	4,123.0000	(1.576)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,927.0000	1,869.0000	(3.010)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,533.0000	1,478.0000	(3.588)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
02/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,754.0000	2,824.0000	2.542	0	0	0
02/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
02/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
02/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	284.0000	300.0000	5.634	0	0	26,596
02/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	221.0000	232.0000	4.977	0	0	0
02/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,705.0000	2,774.0000	2.551	0	0	0
02/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,651.0000	1,716.0000	3.937	0	0	0
02/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,448.0000	3,518.0000	2.030	0	0	0
02/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,395.0000	6,327.0000	(1.063)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,164.0000	5,097.0000	(1.297)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,109.0000	1,163.0000	4.869	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,108.0000	2,048.0000	(2.846)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,198.0000	6,130.0000	(1.097)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
02/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	336.0000	354.0000	5.357	0	0	0
02/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,490.0000	1,436.0000	(3.624)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
02/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	202.0000	212.0000	4.950	0	0	0
02/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,140.0000	4,075.0000	(1.570)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,919.0000	4,852.0000	(1.362)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,597.0000	3,667.0000	1.946	0	0	0
02/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,242.0000	1,190.0000	(4.187)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,658.0000	2,596.0000	(2.333)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,656.0000	2,725.0000	2.598	0	0	0
02/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,747.0000	3,816.0000	1.841	0	0	0
02/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
02/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,376.0000	8,307.0000	(0.824)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,410.0000	2,479.0000	2.863	0	0	0
02/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
02/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,882.0000	1,824.0000	(3.082)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,607.0000	2,676.0000	2.647	0	0	0
02/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,459.0000	2,528.0000	2.806	0	0	0
02/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,398.0000	3,468.0000	2.060	0	0	0
02/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	165.0000	150.0000	(9.091)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,431.0000	4,365.0000	(1.490)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,647.0000	3,717.0000	1.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
02/09/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/09/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
02/09/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,361.0000	2,430.0000	2.922	0	0	0
02/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	152.0000	160.0000	5.263	0	0	0
02/09/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
02/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,593.0000	6,525.0000	(1.031)	0	0	0
02/09/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,751.0000	2,689.0000	(2.254)	0	0	0
02/09/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,696.0000	1,761.0000	3.833	0	0	0
02/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
02/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,277.0000	8,209.0000	(0.822)	0	0	0
02/09/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
02/09/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
02/09/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,349.0000	3,418.0000	2.060	0	0	0
02/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,574.0000	8,505.0000	(0.805)	0	0	0
02/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
02/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,525.0000	8,456.0000	(0.809)	0	0	0
02/09/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
02/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
02/09/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,348.0000	1,409.0000	4.525	0	0	0
02/09/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
02/09/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
02/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
02/09/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,896.0000	3,966.0000	1.797	0	0	0
02/09/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	88.0000	80.0000	(9.091)	0	0	0
02/09/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,046.0000	4,115.0000	1.705	0	0	0
02/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,543.0000	6,475.0000	(1.039)	0	0	0
02/09/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	912.0000	959.0000	5.154	0	0	0
02/09/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	149.0000	156.0000	4.698	0	0	0
02/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,249.0000	3,319.0000	2.155	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,432.0000	1,494.0000	4.330	0	0	0
02/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
02/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	268.0000	245.0000	(8.582)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,705.0000	2,642.0000	(2.329)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,263.0000	2,332.0000	3.049	0	0	0
02/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,902.0000	2,972.0000	2.412	0	0	0
02/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	399.0000	371.0000	(7.018)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	744.0000	785.0000	5.511	0	0	0
02/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,001.0000	5,933.0000	(1.133)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,926.0000	1,993.0000	3.479	0	0	0
02/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,129.0000	8,060.0000	(0.849)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,426.0000	8,357.0000	(0.819)	0	0	0
02/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,074.0000	1,127.0000	4.935	0	0	0
02/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,262.0000	5,195.0000	(1.273)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
02/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
02/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,149.0000	6,081.0000	(1.106)	0	0	0
02/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
02/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
02/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,980.0000	7,912.0000	(0.852)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
02/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
02/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,674.0000	4,608.0000	(1.412)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,624.0000	8,555.0000	(0.800)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,320.0000	3,255.0000	(1.958)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
02/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,642.0000	6,574.0000	(1.024)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	175.0000	184.0000	5.143	0	0	0
02/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	180.0000	163.0000	(9.444)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,381.0000	2,320.0000	(2.562)	0	0	0
02/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
02/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
02/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,543.0000	6,475.0000	(1.039)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,050.0000	5,982.0000	(1.124)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,290.0000	2,229.0000	(2.664)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
02/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,327.0000	8,258.0000	(0.829)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	184.0000	193.0000	4.891	0	0	0
02/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
02/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,285.0000	4,220.0000	(1.517)	0	0	0
02/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,030.0000	7,961.0000	(0.859)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
02/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,996.0000	4,065.0000	1.727	0	0	0
02/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,335.0000	2,275.0000	(2.570)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
02/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	179.0000	189.0000	5.587	0	0	0
02/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,946.0000	3,880.0000	(1.673)	0	0	0
02/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
02/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,334.0000	4,268.0000	(1.523)	0	0	0
02/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,853.0000	2,922.0000	2.419	0	0	0
02/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,846.0000	3,916.0000	1.820	0	0	0
02/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	188.0000	198.0000	5.319	0	0	0
02/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,244.0000	2,184.0000	(2.674)	0	0	0
02/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	163.0000	171.0000	4.908	0	0	0
02/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	503.0000	470.0000	(6.561)	0	0	0
02/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	226.0000	238.0000	5.310	0	0	0
02/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	647.0000	684.0000	5.719	0	0	0
02/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	216.0000	227.0000	5.093	0	0	0
02/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,548.0000	3,617.0000	1.945	0	0	0
02/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,882.0000	1,824.0000	(3.082)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
02/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,972.0000	1,913.0000	(2.992)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,987.0000	2,923.0000	(2.143)	0	0	0
02/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,081.0000	3,018.0000	(2.045)	0	0	0
02/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	\$ / R 2010/06/14	5.65	Put	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
02/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
02/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,557.0000	2,626.0000	2.698	0	0	0
02/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,607.0000	1,671.0000	3.983	0	0	0
02/09/2009	\$ / R	2010/09/13			Currency Future	8.3199	8.3932	0.881	0.0000	0.0000	0
02/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	700.0000	736.0000	5.143	0	0	0
02/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	744.0000	703.0000	(5.511)	0	0	0
02/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	680.0000	643.0000	(5.441)	0	0	0
02/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	663.0000	696.0000	4.977	0	0	585
02/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	720.0000	757.0000	5.139	0	0	0
02/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	650.0000	614.0000	(5.538)	0	0	0
02/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,349.0000	2,288.0000	(2.597)	0	0	0
02/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	269.0000	281.0000	4.461	0	0	0
02/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
02/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
02/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,219.0000	4,151.0000	(1.612)	0	0	0
02/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	243.0000	222.0000	(8.642)	0	0	0
02/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	1,163.0000	1,215.0000	4.471	0	0	0
02/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
02/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,934.0000	3,006.0000	2.454	0	0	0
02/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,978.0000	2,046.0000	3.438	0	0	0
02/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,163.0000	6,092.0000	(1.152)	0	0	0
02/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
02/09/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,131.0000	8,061.0000	(0.861)	0	0	0
02/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,925.0000	3,998.0000	1.860	0	0	0
02/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
02/09/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,033.0000	7,962.0000	(0.884)	0	0	0
02/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,016.0000	5,945.0000	(1.180)	0	0	0
02/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
02/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,215.0000	2,154.0000	(2.754)	0	0	0
02/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,075.0000	4,007.0000	(1.669)	0	0	0
02/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,065.0000	5,994.0000	(1.171)	0	0	0
02/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
02/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	54.0000	55.0000	1.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	285.0000	297.0000	4.211	0	0	0
02/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	1,267.0000	1,328.0000	4.815	0	0	0
02/09/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	3,081.0000	3,154.0000	2.369	0	0	0
02/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	197.0000	185.0000	(6.091)	0	0	0
02/09/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
02/09/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	2,116.0000	2,187.0000	3.355	0	0	0
02/09/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	7,984.0000	7,912.0000	(0.902)	0	0	0
02/09/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
02/09/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,123.0000	4,055.0000	(1.649)	0	0	0
02/09/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
02/09/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,260.0000	2,198.0000	(2.743)	0	0	0
02/09/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	4,024.0000	4,097.0000	1.814	0	0	0
02/09/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	280.0000	291.0000	3.929	0	0	0
02/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	1,229.0000	1,290.0000	4.963	0	0	0
02/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	3,032.0000	3,105.0000	2.408	0	0	0
02/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	2,069.0000	2,140.0000	3.432	0	0	0
02/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	209.0000	197.0000	(5.742)	0	0	0
02/09/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	4,074.0000	4,146.0000	1.767	0	0	0
02/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
02/09/2009	\$ / R	2010/12/13			Currency Future	8.4308	8.5029	0.855	0.0000	0.0000	0
02/09/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	833.0000	795.0000	(4.562)	0	0	0
02/09/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	729.0000	762.0000	4.527	0	0	117
02/09/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	898.0000	859.0000	(4.343)	0	0	0
02/09/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	764.0000	798.0000	4.450	0	0	0
02/09/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	800.0000	837.0000	4.625	0	0	0
02/09/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	769.0000	734.0000	(4.551)	0	0	0
02/09/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	782.0000	817.0000	4.476	0	0	0
02/09/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	801.0000	764.0000	(4.619)	0	0	0
02/09/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
02/09/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	708.0000	675.0000	(4.661)	0	0	0
02/09/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	839.0000	877.0000	4.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,940.0000	4,012.0000	1.827	0	0	0
02/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,259.0000	4,193.0000	(1.550)	0	0	0
02/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
02/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,188.0000	6,120.0000	(1.099)	0	0	0
02/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
02/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,148.0000	8,079.0000	(0.847)	0	0	0
02/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	190.0000	196.0000	3.158	0	0	0
02/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,414.0000	2,356.0000	(2.403)	0	0	0
02/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	308.0000	289.0000	(6.169)	0	0	0
02/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,951.0000	3,022.0000	2.406	0	0	0
02/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	2,017.0000	2,085.0000	3.371	0	0	0
02/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
02/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,238.0000	1,292.0000	4.362	0	0	0
02/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	345.0000	358.0000	3.768	0	0	0
02/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,164.0000	4,098.0000	(1.585)	0	0	0
02/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	195.0000	201.0000	3.077	0	0	0
02/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
02/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
02/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,091.0000	6,022.0000	(1.133)	0	0	0
02/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,326.0000	2,268.0000	(2.494)	0	0	0
02/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	357.0000	371.0000	3.922	0	0	0
02/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	273.0000	260.0000	(4.762)	0	0	0
02/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	3,049.0000	3,121.0000	2.361	0	0	0
02/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	2,106.0000	2,175.0000	3.276	0	0	0
02/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
02/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,304.0000	1,362.0000	4.448	0	0	0
02/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,050.0000	7,981.0000	(0.857)	0	0	0
02/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	4,039.0000	4,110.0000	1.758	0	0	0
02/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,990.0000	4,061.0000	1.779	0	0	0
02/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	3,000.0000	3,072.0000	2.400	0	0	0
02/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
02/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,211.0000	4,145.0000	(1.567)	0	0	0
02/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,140.0000	6,071.0000	(1.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,100.0000	8,030.0000	(0.864)	0	0	0
02/09/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
02/09/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
02/09/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,370.0000	2,312.0000	(2.447)	0	0	0
02/09/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	351.0000	364.0000	3.704	0	0	0
02/09/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	19.0000	19.0000	-	0	0	0
02/09/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	2,061.0000	2,130.0000	3.348	0	0	0
02/09/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
02/09/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,269.0000	1,327.0000	4.571	0	0	0
02/09/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	288.0000	274.0000	(4.861)	0	0	0
02/09/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	£ / R	2009/09/14			Currency Future	12.6519	12.7798	1.011	12.8400	12.7300	28,420
02/09/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,450.0000	3,322.0000	(3.710)	0	0	0
02/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,502.0000	2,374.0000	(5.116)	0	0	0
02/09/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,752.0000	2,880.0000	4.651	0	0	0
02/09/2009	£ / R	2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	11.65	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
02/09/2009	£ / R	2009/09/14	16.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,552.0000	3,680.0000	3.604	0	0	0
02/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,452.0000	2,324.0000	(5.220)	0	0	0
02/09/2009	£ / R	2009/09/14	13.75	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
02/09/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,999.0000	3,871.0000	(3.201)	0	0	0
02/09/2009	£ / R	2009/09/14	10.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,002.0000	3,130.0000	4.264	0	0	0
02/09/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,750.0000	3,622.0000	(3.413)	0	0	0
02/09/2009	£ / R	2009/09/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	541.0000	427.0000	(21.072)	0	0	0
02/09/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,409.0000	1,282.0000	(9.013)	0	0	0
02/09/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,755.0000	1,882.0000	7.236	0	0	0
02/09/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	496.0000	385.0000	(22.379)	0	0	0
02/09/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,310.0000	1,435.0000	9.542	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/09/14	11.65	Call	Currency Future	1,018.0000	1,141.0000	12.083	0	0	0
02/09/2009	£ / R 2009/09/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	16.00	Put	Currency Future	3,350.0000	3,222.0000	(3.821)	0	0	0
02/09/2009	£ / R 2009/09/14	10.10	Call	Currency Future	2,552.0000	2,680.0000	5.016	0	0	0
02/09/2009	£ / R 2009/09/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R 2009/09/14	10.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,998.0000	6,870.0000	(1.829)	0	0	0
02/09/2009	£ / R 2009/09/14	13.10	Call	Currency Future	48.0000	64.0000	33.333	0	0	0
02/09/2009	£ / R 2009/09/14	11.35	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
02/09/2009	£ / R 2009/09/14	10.15	Call	Currency Future	2,502.0000	2,630.0000	5.116	0	0	0
02/09/2009	£ / R 2009/09/14	11.90	Put	Currency Future	26.0000	19.0000	(26.923)	0	0	0
02/09/2009	£ / R 2009/09/14	15.90	Put	Currency Future	3,250.0000	3,122.0000	(3.938)	0	0	0
02/09/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,701.0000	2,573.0000	(4.739)	0	0	0
02/09/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,212.0000	1,086.0000	(10.396)	0	0	0
02/09/2009	£ / R 2009/09/14	13.00	Put	Currency Future	408.0000	302.0000	(25.980)	0	0	0
02/09/2009	£ / R 2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	16.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.20	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
02/09/2009	£ / R 2009/09/14	12.35	Call	Currency Future	369.0000	477.0000	29.268	0	0	0
02/09/2009	£ / R 2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	11.90	Call	Currency Future	777.0000	899.0000	15.701	0	0	0
02/09/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,751.0000	2,623.0000	(4.653)	0	0	0
02/09/2009	£ / R 2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.25	Put	Currency Future	633.0000	516.0000	(18.483)	0	0	0
02/09/2009	£ / R 2009/09/14	15.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.85	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	£ / R 2009/09/14	13.00	Call	Currency Future	60.0000	82.0000	36.667	0	0	0
02/09/2009	£ / R 2009/09/14	16.90	Put	Currency Future	4,249.0000	4,121.0000	(3.012)	0	0	0
02/09/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,498.0000	5,370.0000	(2.328)	0	0	0
02/09/2009	£ / R 2009/09/14	13.20	Put	Currency Future	587.0000	471.0000	(19.761)	0	0	0
02/09/2009	£ / R 2009/09/14	10.35	Call	Currency Future	2,302.0000	2,430.0000	5.560	0	0	0
02/09/2009	£ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.75	Put	Currency Future	1,114.0000	989.0000	(11.221)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,016.0000	892.0000	(12.205)	0	0	0
02/09/2009	£ / R	2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.15	Put	Currency Future	43.0000	31.0000	(27.907)	0	0	0
02/09/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	8.90	Call	Currency Future	3,752.0000	3,880.0000	3.412	0	0	0
02/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.55	Put	Currency Future	919.0000	796.0000	(13.384)	0	0	0
02/09/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,652.0000	3,780.0000	3.505	0	0	0
02/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	77.0000	106.0000	37.662	0	0	0
02/09/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,302.0000	3,430.0000	3.876	0	0	0
02/09/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	325.0000	226.0000	(30.462)	0	0	0
02/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,951.0000	2,823.0000	(4.338)	0	0	0
02/09/2009	£ / R	2009/09/14	13.30	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
02/09/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	12.60	Put	Currency Future	126.0000	86.0000	(31.746)	0	0	0
02/09/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,252.0000	2,380.0000	5.684	0	0	0
02/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,150.0000	3,022.0000	(4.063)	0	0	0
02/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	77.0000	106.0000	37.662	0	0	0
02/09/2009	£ / R	2009/09/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,652.0000	2,780.0000	4.827	0	0	0
02/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	325.0000	226.0000	(30.462)	0	0	0
02/09/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,248.0000	5,120.0000	(2.439)	0	0	0
02/09/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,250.0000	3,122.0000	(3.938)	0	0	0
02/09/2009	£ / R	2009/09/14	15.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,448.0000	7,320.0000	(1.719)	0	0	0
02/09/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,498.0000	8,370.0000	(1.506)	0	0	0
02/09/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,998.0000	4,870.0000	(2.561)	0	0	0
02/09/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,955.0000	1,827.0000	(6.547)	0	0	0
02/09/2009	£ / R	2009/09/14	13.55	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
02/09/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,348.0000	6,220.0000	(2.016)	0	0	0
02/09/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,998.0000	8,870.0000	(1.423)	0	0	0
02/09/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,748.0000	6,620.0000	(1.897)	0	0	0
02/09/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,402.0000	2,275.0000	(5.287)	0	0	0
02/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,203.0000	2,076.0000	(5.765)	0	0	0
02/09/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,300.0000	3,172.0000	(3.879)	0	0	0
02/09/2009	£ / R	2009/09/14	12.10	Call	Currency Future	590.0000	707.0000	19.831	0	0	0
02/09/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,855.0000	1,728.0000	(6.846)	0	0	0
02/09/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,348.0000	8,220.0000	(1.533)	0	0	0
02/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,016.0000	892.0000	(12.205)	0	0	0
02/09/2009	£ / R	2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
02/09/2009	£ / R	2009/09/14	12.35	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
02/09/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,499.0000	4,371.0000	(2.845)	0	0	0
02/09/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,200.0000	3,072.0000	(4.000)	0	0	0
02/09/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,806.0000	1,678.0000	(7.087)	0	0	0
02/09/2009	£ / R	2009/09/14	14.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.30	Put	Currency Future	680.0000	561.0000	(17.500)	0	0	0
02/09/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,248.0000	6,120.0000	(2.049)	0	0	0
02/09/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	541.0000	427.0000	(21.072)	0	0	0
02/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
02/09/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,349.0000	4,221.0000	(2.943)	0	0	0
02/09/2009	£ / R	2009/09/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,901.0000	2,773.0000	(4.412)	0	0	0
02/09/2009	£ / R	2009/09/14	12.00	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,655.0000	1,782.0000	7.674	0	0	0
02/09/2009	£ / R	2009/09/14	11.15	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
02/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,905.0000	1,778.0000	(6.667)	0	0	0
02/09/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.75	Put	Currency Future	3,100.0000	2,972.0000	(4.129)	0	0	0
02/09/2009	£ / R	2009/09/14	12.10	Put	Currency Future	38.0000	28.0000	(26.316)	0	0	0
02/09/2009	£ / R	2009/09/14	13.15	Call	Currency Future	43.0000	57.0000	32.558	0	0	0
02/09/2009	£ / R	2009/09/14	11.00	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,507.0000	1,633.0000	8.361	0	0	0
02/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,948.0000	6,820.0000	(1.842)	0	0	0
02/09/2009	£ / R	2009/09/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.25	Call	Currency Future	35.0000	46.0000	31.429	0	0	0
02/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,657.0000	1,530.0000	(7.664)	0	0	0
02/09/2009	£ / R	2009/09/14	12.00	Call	Currency Future	683.0000	803.0000	17.570	0	0	0
02/09/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.65	Put	Currency Future	2,005.0000	1,877.0000	(6.384)	0	0	0
02/09/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,400.0000	3,272.0000	(3.765)	0	0	0
02/09/2009	£ / R	2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/09/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,948.0000	4,820.0000	(2.587)	0	0	0
02/09/2009	£ / R	2009/09/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,448.0000	6,320.0000	(1.985)	0	0	0
02/09/2009	£ / R	2009/09/14	13.15	Call	Currency Future	43.0000	57.0000	32.558	0	0	0
02/09/2009	£ / R	2009/09/14	14.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,657.0000	1,530.0000	(7.664)	0	0	0
02/09/2009	£ / R	2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,901.0000	2,773.0000	(4.412)	0	0	0
02/09/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,556.0000	1,683.0000	8.162	0	0	0
02/09/2009	£ / R	2009/09/14	13.95	Call	Currency Future	12.0000	14.0000	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
02/09/2009	£ / R 2009/09/14	11.60	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
02/09/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,651.0000	2,524.0000	(4.791)	0	0	0
02/09/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,448.0000	8,320.0000	(1.515)	0	0	0
02/09/2009	£ / R 2009/09/14	14.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/09/2009	£ / R 2009/09/14	17.35	Put	Currency Future	4,698.0000	4,571.0000	(2.703)	0	0	0
02/09/2009	£ / R 2009/09/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,053.0000	2,180.0000	6.186	0	0	0
02/09/2009	£ / R 2009/09/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R 2009/09/14	13.20	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
02/09/2009	£ / R 2009/09/14	14.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R 2009/09/14	10.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,252.0000	5,380.0000	2.437	0	0	0
02/09/2009	£ / R 2009/09/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	20.70	Put	Currency Future	8,048.0000	7,920.0000	(1.590)	0	0	0
02/09/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,508.0000	1,381.0000	(8.422)	0	0	0
02/09/2009	£ / R 2009/09/14	13.60	Put	Currency Future	967.0000	844.0000	(12.720)	0	0	0
02/09/2009	£ / R 2009/09/14	13.35	Put	Currency Future	727.0000	607.0000	(16.506)	0	0	0
02/09/2009	£ / R 2009/09/14	12.60	Call	Currency Future	178.0000	266.0000	49.438	0	0	0
02/09/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,508.0000	1,381.0000	(8.422)	0	0	0
02/09/2009	£ / R 2009/09/14	11.60	Call	Currency Future	1,066.0000	1,190.0000	11.632	0	0	0
02/09/2009	£ / R 2009/09/14	15.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.40	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
02/09/2009	£ / R 2009/09/14	19.35	Put	Currency Future	6,698.0000	6,570.0000	(1.911)	0	0	0
02/09/2009	£ / R 2009/09/14	17.10	Put	Currency Future	4,449.0000	4,321.0000	(2.877)	0	0	0
02/09/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,310.0000	1,184.0000	(9.618)	0	0	0
02/09/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,948.0000	8,820.0000	(1.430)	0	0	0
02/09/2009	£ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	12.15	Call	Currency Future	545.0000	660.0000	21.101	0	0	0
02/09/2009	£ / R 2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	11.10	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
02/09/2009	£ / R 2009/09/14	14.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R 2009/09/14	15.65	Put	Currency Future	3,001.0000	2,873.0000	(4.265)	0	0	0
02/09/2009	£ / R 2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	15.40	Call	Currency Future	3.0000	3.0000	-	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
02/09/2009	£ / R 2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,352.0000	2,480.0000	5.442	0	0	0
02/09/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,163.0000	1,288.0000	10.748	0	0	0
02/09/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,052.0000	3,180.0000	4.194	0	0	0
02/09/2009	£ / R 2009/09/14	19.15	Put	Currency Future	6,498.0000	6,370.0000	(1.970)	0	0	0
02/09/2009	£ / R 2009/09/14	14.80	Put	Currency Future	2,154.0000	2,026.0000	(5.942)	0	0	0
02/09/2009	£ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	16.75	Put	Currency Future	4,099.0000	3,971.0000	(3.123)	0	0	0
02/09/2009	£ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	£ / R 2009/09/14	13.45	Put	Currency Future	822.0000	701.0000	(14.720)	0	0	0
02/09/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,002.0000	5,130.0000	2.559	0	0	0
02/09/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,552.0000	4,680.0000	2.812	0	0	0
02/09/2009	£ / R 2009/09/14	14.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/09/2009	£ / R 2009/09/14	14.00	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
02/09/2009	£ / R 2009/09/14	14.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	11.50	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
02/09/2009	£ / R 2009/09/14	9.15	Call	Currency Future	3,502.0000	3,630.0000	3.655	0	0	0
02/09/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,458.0000	1,332.0000	(8.642)	0	0	0
02/09/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.70	Put	Currency Future	2,054.0000	1,927.0000	(6.183)	0	0	0
02/09/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,751.0000	2,623.0000	(4.653)	0	0	0
02/09/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,756.0000	1,629.0000	(7.232)	0	0	0
02/09/2009	£ / R 2009/09/14	18.75	Put	Currency Future	6,098.0000	5,970.0000	(2.099)	0	0	0
02/09/2009	£ / R 2009/09/14	12.30	Call	Currency Future	412.0000	522.0000	26.699	0	0	0
02/09/2009	£ / R 2009/09/14	18.70	Put	Currency Future	6,048.0000	5,920.0000	(2.116)	0	0	0
02/09/2009	£ / R 2009/09/14	12.45	Call	Currency Future	288.0000	389.0000	35.069	0	0	0
02/09/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,152.0000	2,280.0000	5.948	0	0	0
02/09/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
02/09/2009	£ / R 2009/09/14	21.35	Put	Currency Future	8,698.0000	8,570.0000	(1.472)	0	0	0
02/09/2009	£ / R 2009/09/14	18.60	Put	Currency Future	5,948.0000	5,820.0000	(2.152)	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
02/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,359.0000	1,233.0000	(9.272)	0	0	0
02/09/2009	£ / R	2009/09/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,359.0000	1,485.0000	9.272	0	0	0
02/09/2009	£ / R	2009/09/14	10.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,152.0000	3,280.0000	4.061	0	0	0
02/09/2009	£ / R	2009/09/14	13.35	Call	Currency Future	29.0000	37.0000	27.586	0	0	0
02/09/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,701.0000	2,573.0000	(4.739)	0	0	0
02/09/2009	£ / R	2009/09/14	20.75	Put	Currency Future	8,098.0000	7,970.0000	(1.581)	0	0	0
02/09/2009	£ / R	2009/09/14	12.30	Put	Currency Future	60.0000	42.0000	(30.000)	0	0	0
02/09/2009	£ / R	2009/09/14	11.70	Call	Currency Future	970.0000	1,093.0000	12.680	0	0	0
02/09/2009	£ / R	2009/09/14	13.45	Call	Currency Future	24.0000	31.0000	29.167	0	0	0
02/09/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,004.0000	2,130.0000	6.287	0	0	0
02/09/2009	£ / R	2009/09/14	13.05	Call	Currency Future	54.0000	73.0000	35.185	0	0	0
02/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,955.0000	1,827.0000	(6.547)	0	0	0
02/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,951.0000	2,823.0000	(4.338)	0	0	0
02/09/2009	£ / R	2009/09/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,352.0000	3,480.0000	3.819	0	0	0
02/09/2009	£ / R	2009/09/14	12.85	Call	Currency Future	87.0000	121.0000	39.080	0	0	0
02/09/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	176.0000	112.0000	(36.364)	0	0	0
02/09/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
02/09/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,898.0000	8,770.0000	(1.439)	0	0	0
02/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,203.0000	2,076.0000	(5.765)	0	0	0
02/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	11.70	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
02/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	285.0000	191.0000	(32.982)	0	0	0
02/09/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,848.0000	4,720.0000	(2.640)	0	0	0
02/09/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,248.0000	8,120.0000	(1.552)	0	0	0
02/09/2009	£ / R	2009/09/14	13.05	Put	Currency Future	452.0000	343.0000	(24.115)	0	0	0
02/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,163.0000	1,037.0000	(10.834)	0	0	0
02/09/2009	£ / R	2009/09/14	21.55	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
02/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.75	Call	Currency Future	112.0000	158.0000	41.071	0	0	0
02/09/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,851.0000	2,723.0000	(4.490)	0	0	0
02/09/2009	£ / R	2009/09/14	11.75	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
02/09/2009	£ / R	2009/09/14	16.70	Put	Currency Future	4,049.0000	3,921.0000	(3.161)	0	0	0
02/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.65	Call	Currency Future	146.0000	228.0000	56.164	0	0	0
02/09/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,898.0000	6,770.0000	(1.856)	0	0	0
02/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,502.0000	2,374.0000	(5.116)	0	0	0
02/09/2009	£ / R	2009/09/14	13.40	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
02/09/2009	£ / R	2009/09/14	15.70	Put	Currency Future	3,050.0000	2,923.0000	(4.164)	0	0	0
02/09/2009	£ / R	2009/09/14	10.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	16.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,848.0000	6,720.0000	(1.869)	0	0	0
02/09/2009	£ / R	2009/09/14	13.60	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
02/09/2009	£ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,801.0000	2,673.0000	(4.570)	0	0	0
02/09/2009	£ / R	2009/09/14	8.75	Call	Currency Future	3,902.0000	4,030.0000	3.280	0	0	0
02/09/2009	£ / R	2009/09/14	16.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,756.0000	1,629.0000	(7.232)	0	0	0
02/09/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.70	Call	Currency Future	128.0000	191.0000	49.219	0	0	0
02/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	775.0000	654.0000	(15.613)	0	0	0
02/09/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,898.0000	4,770.0000	(2.613)	0	0	0
02/09/2009	£ / R	2009/09/14	15.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.75	Put	Currency Future	210.0000	128.0000	(39.048)	0	0	0
02/09/2009	£ / R	2009/09/14	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.70	Call	Currency Future	1,954.0000	2,081.0000	6.499	0	0	0
02/09/2009	£ / R	2009/09/14	14.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,848.0000	8,720.0000	(1.447)	0	0	0
02/09/2009	£ / R	2009/09/14	14.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,150.0000	3,022.0000	(4.063)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/09/14	9.75	Call	Currency Future	2,902.0000	3,030.0000	4.411	0	0	0
02/09/2009	£ / R 2009/09/14	14.65	Put	Currency Future	2,005.0000	1,877.0000	(6.384)	0	0	0
02/09/2009	£ / R 2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.50	Put	Currency Future	870.0000	748.0000	(14.023)	0	0	0
02/09/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,552.0000	2,424.0000	(5.016)	0	0	0
02/09/2009	£ / R 2009/09/14	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,650.0000	3,522.0000	(3.507)	0	0	0
02/09/2009	£ / R 2009/09/14	12.65	Put	Currency Future	144.0000	98.0000	(31.944)	0	0	0
02/09/2009	£ / R 2009/09/14	13.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	£ / R 2009/09/14	15.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/09/2009	£ / R 2009/09/14	10.75	Call	Currency Future	1,904.0000	2,031.0000	6.670	0	0	0
02/09/2009	£ / R 2009/09/14	11.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
02/09/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,706.0000	1,579.0000	(7.444)	0	0	0
02/09/2009	£ / R 2009/09/14	13.50	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
02/09/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,253.0000	2,126.0000	(5.637)	0	0	0
02/09/2009	£ / R 2009/09/14	11.75	Call	Currency Future	921.0000	1,044.0000	13.355	0	0	0
02/09/2009	£ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	14.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	17.30	Put	Currency Future	4,648.0000	4,521.0000	(2.732)	0	0	0
02/09/2009	£ / R 2009/09/14	14.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R 2009/09/14	13.20	Put	Currency Future	587.0000	471.0000	(19.761)	0	0	0
02/09/2009	£ / R 2009/09/14	14.80	Put	Currency Future	2,154.0000	2,026.0000	(5.942)	0	0	0
02/09/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,706.0000	1,579.0000	(7.444)	0	0	0
02/09/2009	£ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	15.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.60	Put	Currency Future	967.0000	844.0000	(12.720)	0	0	0
02/09/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,458.0000	1,332.0000	(8.642)	0	0	0
02/09/2009	£ / R 2009/09/14	14.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	13.35	Call	Currency Future	29.0000	37.0000	27.586	0	0	0
02/09/2009	£ / R 2009/09/14	14.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
02/09/2009	£ / R 2009/09/14	12.85	Call	Currency Future	87.0000	121.0000	39.080	0	0	0
02/09/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,303.0000	2,175.0000	(5.558)	0	0	0
02/09/2009	£ / R 2009/09/14	21.05	Put	Currency Future	8,398.0000	8,270.0000	(1.524)	0	0	0
02/09/2009	£ / R 2009/09/14	14.35	Call	Currency Future	8.0000	9.0000	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
02/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	285.0000	191.0000	(32.982)	0	0	0
02/09/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,402.0000	2,275.0000	(5.287)	0	0	0
02/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/09/2009	£ / R	2009/09/14	13.35	Put	Currency Future	727.0000	607.0000	(16.506)	0	0	0
02/09/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,253.0000	2,126.0000	(5.637)	0	0	0
02/09/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,606.0000	1,732.0000	7.846	0	0	0
02/09/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,557.0000	1,431.0000	(8.092)	0	0	0
02/09/2009	£ / R	2009/09/14	11.55	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
02/09/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,352.0000	2,225.0000	(5.400)	0	0	0
02/09/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,602.0000	2,474.0000	(4.919)	0	0	0
02/09/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,602.0000	2,730.0000	4.919	0	0	0
02/09/2009	£ / R	2009/09/14	14.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,651.0000	2,524.0000	(4.791)	0	0	0
02/09/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,261.0000	1,135.0000	(9.992)	0	0	0
02/09/2009	£ / R	2009/09/14	15.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.05	Call	Currency Future	636.0000	755.0000	18.711	0	0	0
02/09/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,104.0000	1,977.0000	(6.036)	0	0	0
02/09/2009	£ / R	2009/09/14	12.05	Put	Currency Future	34.0000	25.0000	(26.471)	0	0	0
02/09/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,261.0000	1,135.0000	(9.992)	0	0	0
02/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,452.0000	2,324.0000	(5.220)	0	0	0
02/09/2009	£ / R	2009/09/14	12.95	Call	Currency Future	68.0000	93.0000	36.765	0	0	0
02/09/2009	£ / R	2009/09/14	19.05	Put	Currency Future	6,398.0000	6,270.0000	(2.001)	0	0	0
02/09/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,399.0000	4,271.0000	(2.910)	0	0	0
02/09/2009	£ / R	2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,648.0000	6,520.0000	(1.925)	0	0	0
02/09/2009	£ / R	2009/09/14	14.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,103.0000	2,230.0000	6.039	0	0	0
02/09/2009	£ / R	2009/09/14	12.95	Put	Currency Future	366.0000	263.0000	(28.142)	0	0	0
02/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,905.0000	1,778.0000	(6.667)	0	0	0
02/09/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,212.0000	1,086.0000	(10.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	775.0000	654.0000	(15.613)	0	0	0
02/09/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,648.0000	8,520.0000	(1.480)	0	0	0
02/09/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,115.0000	1,239.0000	11.121	0	0	0
02/09/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,102.0000	3,230.0000	4.126	0	0	0
02/09/2009	£ / R	2009/09/14	13.85	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	£ / R	2009/09/14	12.80	Call	Currency Future	98.0000	138.0000	40.816	0	0	0
02/09/2009	£ / R	2009/09/14	16.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,409.0000	1,282.0000	(9.013)	0	0	0
02/09/2009	£ / R	2009/09/14	11.80	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
02/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,163.0000	1,037.0000	(10.834)	0	0	0
02/09/2009	£ / R	2009/09/14	13.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	£ / R	2009/09/14	16.80	Put	Currency Future	4,149.0000	4,021.0000	(3.085)	0	0	0
02/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
02/09/2009	£ / R	2009/09/14	12.55	Put	Currency Future	111.0000	76.0000	(31.532)	0	0	0
02/09/2009	£ / R	2009/09/14	18.80	Put	Currency Future	6,148.0000	6,020.0000	(2.082)	0	0	0
02/09/2009	£ / R	2009/09/14	12.80	Put	Currency Future	247.0000	158.0000	(36.032)	0	0	0
02/09/2009	£ / R	2009/09/14	13.70	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
02/09/2009	£ / R	2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	496.0000	385.0000	(22.379)	0	0	0
02/09/2009	£ / R	2009/09/14	14.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,065.0000	940.0000	(11.737)	0	0	0
02/09/2009	£ / R	2009/09/14	12.50	Put	Currency Future	98.0000	67.0000	(31.633)	0	0	0
02/09/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,607.0000	1,480.0000	(7.903)	0	0	0
02/09/2009	£ / R	2009/09/14	11.80	Call	Currency Future	873.0000	996.0000	14.089	0	0	0
02/09/2009	£ / R	2009/09/14	13.10	Call	Currency Future	48.0000	64.0000	33.333	0	0	0
02/09/2009	£ / R	2009/09/14	12.50	Call	Currency Future	249.0000	347.0000	39.357	0	0	0
02/09/2009	£ / R	2009/09/14	10.80	Call	Currency Future	1,854.0000	1,981.0000	6.850	0	0	0
02/09/2009	£ / R	2009/09/14	12.55	Call	Currency Future	213.0000	305.0000	43.192	0	0	0
02/09/2009	£ / R	2009/09/14	8.80	Call	Currency Future	3,852.0000	3,980.0000	3.323	0	0	0
02/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	176.0000	112.0000	(36.364)	0	0	0
02/09/2009	£ / R	2009/09/14	10.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	£ / R	2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	20.65	Put	Currency Future	7,998.0000	7,870.0000	(1.600)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	9.80	Call	Currency Future	2,852.0000	2,980.0000	4.488	0	0	0
02/09/2009	£ / R 2009/09/14	20.80	Put	Currency Future	8,148.0000	8,020.0000	(1.571)	0	0	0
02/09/2009	£ / R 2009/09/14	9.70	Call	Currency Future	2,952.0000	3,080.0000	4.336	0	0	0
02/09/2009	£ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	19.20	Put	Currency Future	6,548.0000	6,420.0000	(1.955)	0	0	0
02/09/2009	£ / R 2009/09/14	8.65	Call	Currency Future	4,002.0000	4,130.0000	3.198	0	0	0
02/09/2009	£ / R 2009/09/14	12.20	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
02/09/2009	£ / R 2009/09/14	13.60	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
02/09/2009	£ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	12.20	Call	Currency Future	500.0000	614.0000	22.800	0	0	0
02/09/2009	£ / R 2009/09/14	18.65	Put	Currency Future	5,998.0000	5,870.0000	(2.134)	0	0	0
02/09/2009	£ / R 2009/09/14	11.20	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
02/09/2009	£ / R 2009/09/14	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	11.20	Call	Currency Future	1,458.0000	1,584.0000	8.642	0	0	0
02/09/2009	£ / R 2009/09/14	8.70	Call	Currency Future	3,952.0000	4,080.0000	3.239	0	0	0
02/09/2009	£ / R 2009/09/14	9.20	Call	Currency Future	3,452.0000	3,580.0000	3.708	0	0	0
02/09/2009	£ / R 2009/09/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.20	Call	Currency Future	2,452.0000	2,580.0000	5.220	0	0	0
02/09/2009	£ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	21.20	Put	Currency Future	8,548.0000	8,420.0000	(1.497)	0	0	0
02/09/2009	£ / R 2009/09/14	17.20	Put	Currency Future	4,549.0000	4,421.0000	(2.814)	0	0	0
02/09/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,202.0000	3,330.0000	3.998	0	0	0
02/09/2009	£ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	9.05	Call	Currency Future	3,602.0000	3,730.0000	3.554	0	0	0
02/09/2009	£ / R 2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/09/14	11.45	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
02/09/2009	£ / R 2009/09/14	11.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	£ / R 2009/09/14	16.95	Put	Currency Future	4,299.0000	4,171.0000	(2.977)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,298.0000	6,170.0000	(2.032)	0	0	0
02/09/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,212.0000	1,337.0000	10.314	0	0	0
02/09/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,298.0000	8,170.0000	(1.543)	0	0	0
02/09/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,748.0000	8,620.0000	(1.463)	0	0	0
02/09/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,702.0000	3,830.0000	3.458	0	0	0
02/09/2009	£ / R	2009/09/14	12.45	Put	Currency Future	86.0000	59.0000	(31.395)	0	0	0
02/09/2009	£ / R	2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,748.0000	4,621.0000	(2.675)	0	0	0
02/09/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,252.0000	3,380.0000	3.936	0	0	0
02/09/2009	£ / R	2009/09/14	11.95	Call	Currency Future	730.0000	851.0000	16.575	0	0	0
02/09/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,702.0000	2,830.0000	4.737	0	0	0
02/09/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,261.0000	1,386.0000	9.913	0	0	0
02/09/2009	£ / R	2009/09/14	11.95	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
02/09/2009	£ / R	2009/09/14	11.40	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
02/09/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.40	Call	Currency Future	328.0000	432.0000	31.707	0	0	0
02/09/2009	£ / R	2009/09/14	10.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,798.0000	4,670.0000	(2.668)	0	0	0
02/09/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,705.0000	1,832.0000	7.449	0	0	0
02/09/2009	£ / R	2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	12.70	Call	Currency Future	128.0000	191.0000	49.219	0	0	0
02/09/2009	£ / R	2009/09/14	12.40	Put	Currency Future	76.0000	53.0000	(30.263)	0	0	0
02/09/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,202.0000	2,330.0000	5.813	0	0	0
02/09/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,798.0000	6,670.0000	(1.883)	0	0	0
02/09/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,798.0000	8,670.0000	(1.455)	0	0	0
02/09/2009	£ / R	2009/12/14			Currency Future	12.8661	12.9970	1.017	13.0400	12.9500	16,891
02/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	616.0000	535.0000	(13.149)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	97.0000	108.0000	11.340	0	0	0
02/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	190.0000	214.0000	12.632	0	0	0
02/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	198.0000	223.0000	12.626	0	0	0
02/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	296.0000	335.0000	13.176	0	0	0
02/09/2009	£ / R 2009/12/14	19.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,702.0000	4,573.0000	(2.744)	0	0	0
02/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	496.0000	565.0000	13.911	0	0	0
02/09/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,574.0000	3,704.0000	3.637	0	0	0
02/09/2009	£ / R 2009/12/14	17.50	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
02/09/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,741.0000	6,611.0000	(1.928)	0	0	0
02/09/2009	£ / R 2009/12/14	11.30	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
02/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,588.0000	2,717.0000	4.985	0	0	0
02/09/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,492.0000	6,362.0000	(2.002)	0	0	0
02/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
02/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,637.0000	8,506.0000	(1.517)	0	0	0
02/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,131.0000	2,011.0000	(5.631)	0	0	0
02/09/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,620.0000	1,747.0000	7.840	0	0	0
02/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,157.0000	4,029.0000	(3.079)	0	0	0
02/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,642.0000	6,512.0000	(1.957)	0	0	0
02/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,274.0000	1,167.0000	(8.399)	0	0	0
02/09/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,079.0000	3,209.0000	4.222	0	0	0
02/09/2009	£ / R 2009/12/14	10.40	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
02/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,652.0000	4,523.0000	(2.773)	0	0	0
02/09/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,900.0000	4,771.0000	(2.633)	0	0	0
02/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,232.0000	1,126.0000	(8.604)	0	0	0
02/09/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	19.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,567.0000	4,698.0000	2.868	0	0	0
02/09/2009	£ / R 2009/12/14	21.00	Put	Currency Future	8,138.0000	8,008.0000	(1.597)	0	0	0
02/09/2009	£ / R 2009/12/14	14.85	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
02/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,196.0000	1,321.0000	10.452	0	0	0
02/09/2009	£ / R 2009/12/14	9.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	382.0000	432.0000	13.089	0	0	0
02/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,084.0000	1,965.0000	(5.710)	0	0	0
02/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,364.0000	2,243.0000	(5.118)	0	0	0
02/09/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,984.0000	2,859.0000	(4.189)	0	0	0
02/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
02/09/2009	£ / R 2009/12/14	10.35	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
02/09/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,475.0000	3,605.0000	3.741	0	0	0
02/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	6,144.0000	6,014.0000	(2.116)	0	0	0
02/09/2009	£ / R 2009/12/14	15.75	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
02/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	80.0000	90.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,107.0000	1,004.0000	(9.304)	0	0	0
02/09/2009	£ / R 2009/12/14	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,487.0000	8,357.0000	(1.532)	0	0	0
02/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,448.0000	1,337.0000	(7.666)	0	0	0
02/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	273.0000	308.0000	12.821	0	0	0
02/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	453.0000	516.0000	13.907	0	0	0
02/09/2009	£ / R 2009/12/14	9.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	£ / R 2009/12/14	19.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	10.40	Call	Currency Future	2,490.0000	2,619.0000	5.181	0	0	0
02/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	351.0000	397.0000	13.105	0	0	0
02/09/2009	£ / R 2009/12/14	14.75	Call	Currency Future	107.0000	119.0000	11.215	0	0	0
02/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	830.0000	738.0000	(11.084)	0	0	0
02/09/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,572.0000	1,699.0000	8.079	0	0	0
02/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	284.0000	322.0000	13.380	0	0	0
02/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	296.0000	335.0000	13.176	0	0	0
02/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	198.0000	223.0000	12.626	0	0	0
02/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	309.0000	350.0000	13.269	0	0	0
02/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	206.0000	232.0000	12.621	0	0	0
02/09/2009	£ / R 2009/12/14	11.35	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
02/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	711.0000	799.0000	12.377	0	0	0
02/09/2009	£ / R 2009/12/14	16.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
02/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	868.0000	775.0000	(10.714)	0	0	0
02/09/2009	£ / R 2009/12/14	21.75	Put	Currency Future	8,886.0000	8,756.0000	(1.463)	0	0	0
02/09/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,991.0000	1,872.0000	(5.977)	0	0	0
02/09/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,687.0000	8,556.0000	(1.508)	0	0	0
02/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,504.0000	4,375.0000	(2.864)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	245.0000	202.0000	(17.551)	0	0	0
02/09/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,524.0000	3,655.0000	3.717	0	0	0
02/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	685.0000	600.0000	(12.409)	0	0	0
02/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	170.0000	191.0000	12.353	0	0	0
02/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
02/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	119.0000	132.0000	10.924	0	0	0
02/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	793.0000	703.0000	(11.349)	0	0	0
02/09/2009	£ / R 2009/12/14	17.35	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
02/09/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,343.0000	6,213.0000	(2.050)	0	0	0
02/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,404.0000	1,294.0000	(7.835)	0	0	0
02/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	223.0000	251.0000	12.556	0	0	0
02/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,190.0000	1,085.0000	(8.824)	0	0	0
02/09/2009	£ / R 2009/12/14	19.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,736.0000	8,606.0000	(1.488)	0	0	0
02/09/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,016.0000	5,147.0000	2.612	0	0	0
02/09/2009	£ / R 2009/12/14	21.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	£ / R 2009/12/14	17.75	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	14.20	Call	Currency Future	158.0000	177.0000	12.025	0	0	0
02/09/2009	£ / R 2009/12/14	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	9.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	£ / R 2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,337.0000	8,207.0000	(1.559)	0	0	0
02/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	650.0000	567.0000	(12.769)	0	0	0
02/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,761.0000	1,645.0000	(6.587)	0	0	0
02/09/2009	£ / R 2009/12/14	19.75	Put	Currency Future	6,891.0000	6,761.0000	(1.887)	0	0	0
02/09/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,492.0000	1,380.0000	(7.507)	0	0	0
02/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	146.0000	116.0000	(20.548)	0	0	0
02/09/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,539.0000	2,668.0000	5.081	0	0	0
02/09/2009	£ / R 2009/12/14	19.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	366.0000	414.0000	13.115	0	0	0
02/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,936.0000	2,811.0000	(4.257)	0	0	0
02/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	170.0000	191.0000	12.353	0	0	0
02/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	907.0000	811.0000	(10.584)	0	0	0
02/09/2009	£ / R 2009/12/14	12.10	Call	Currency Future	912.0000	1,013.0000	11.075	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	12.55	Call	Currency Future	624.0000	705.0000	12.981	0	0	0
02/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,751.0000	4,622.0000	(2.715)	0	0	0
02/09/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,054.0000	2,181.0000	6.183	0	0	0
02/09/2009	£ / R 2009/12/14	14.50	Call	Currency Future	127.0000	142.0000	11.811	0	0	0
02/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,404.0000	1,294.0000	(7.835)	0	0	0
02/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	273.0000	308.0000	12.821	0	0	0
02/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
02/09/2009	£ / R 2009/12/14	12.55	Put	Currency Future	308.0000	258.0000	(16.234)	0	0	0
02/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	743.0000	833.0000	12.113	0	0	0
02/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,355.0000	4,226.0000	(2.962)	0	0	0
02/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,853.0000	1,735.0000	(6.368)	0	0	0
02/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	907.0000	811.0000	(10.584)	0	0	0
02/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	251.0000	284.0000	13.147	0	0	0
02/09/2009	£ / R 2009/12/14	17.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
02/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	487.0000	419.0000	(13.963)	0	0	0
02/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
02/09/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,080.0000	2,955.0000	(4.058)	0	0	0
02/09/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,553.0000	2,431.0000	(4.779)	0	0	0
02/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	120.0000	94.0000	(21.667)	0	0	0
02/09/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,411.0000	2,290.0000	(5.019)	0	0	0
02/09/2009	£ / R 2009/12/14	19.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,232.0000	1,126.0000	(8.604)	0	0	0
02/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,025.0000	926.0000	(9.659)	0	0	0
02/09/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,454.0000	4,325.0000	(2.896)	0	0	0
02/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,764.0000	3,636.0000	(3.401)	0	0	0
02/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,743.0000	2,620.0000	(4.484)	0	0	0
02/09/2009	£ / R 2009/12/14	12.75	Call	Currency Future	520.0000	591.0000	13.654	0	0	0
02/09/2009	£ / R 2009/12/14	17.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
02/09/2009	£ / R 2009/12/14	15.35	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
02/09/2009	£ / R 2009/12/14	15.60	Call	Currency Future	57.0000	65.0000	14.035	0	0	0
02/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
02/09/2009	£ / R 2009/12/14	17.55	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
02/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,049.0000	4,920.0000	(2.555)	0	0	0
02/09/2009	£ / R 2009/12/14	12.35	Put	Currency Future	226.0000	186.0000	(17.699)	0	0	0
02/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,696.0000	2,573.0000	(4.562)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	232.0000	262.0000	12.931	0	0	0
02/09/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,791.0000	2,668.0000	(4.407)	0	0	0
02/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,899.0000	1,781.0000	(6.214)	0	0	0
02/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,107.0000	1,004.0000	(9.304)	0	0	0
02/09/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,945.0000	5,815.0000	(2.187)	0	0	0
02/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	830.0000	738.0000	(11.084)	0	0	0
02/09/2009	£ / R 2009/12/14	11.55	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
02/09/2009	£ / R 2009/12/14	15.90	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
02/09/2009	£ / R 2009/12/14	10.85	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
02/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,066.0000	965.0000	(9.475)	0	0	0
02/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	164.0000	184.0000	12.195	0	0	0
02/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	241.0000	273.0000	13.278	0	0	0
02/09/2009	£ / R 2009/12/14	17.10	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
02/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	19.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
02/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,807.0000	1,690.0000	(6.475)	0	0	0
02/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	985.0000	887.0000	(9.949)	0	0	0
02/09/2009	£ / R 2009/12/14	21.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,248.0000	5,118.0000	(2.477)	0	0	0
02/09/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,383.0000	1,509.0000	9.111	0	0	0
02/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	430.0000	368.0000	(14.419)	0	0	0
02/09/2009	£ / R 2009/12/14	11.40	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
02/09/2009	£ / R 2009/12/14	11.90	Put	Currency Future	97.0000	85.0000	(12.371)	0	0	0
02/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
02/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,243.0000	6,113.0000	(2.082)	0	0	0
02/09/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,296.0000	2,424.0000	5.575	0	0	0
02/09/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,344.0000	2,472.0000	5.461	0	0	0
02/09/2009	£ / R 2009/12/14	17.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
02/09/2009	£ / R 2009/12/14	10.90	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
02/09/2009	£ / R 2009/12/14	15.50	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
02/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	5,995.0000	5,865.0000	(2.168)	0	0	0
02/09/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,223.0000	2,104.0000	(5.353)	0	0	0
02/09/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,150.0000	2,278.0000	5.953	0	0	0
02/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	123.0000	137.0000	11.382	0	0	0
02/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	10.0000	10.0000	-	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
02/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,440.0000	7,309.0000	(1.761)	0	0	0
02/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,335.0000	1,462.0000	9.513	0	0	0
02/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,981.0000	3,110.0000	4.327	0	0	0
02/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	986.0000	1,091.0000	10.649	0	0	0
02/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
02/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,317.0000	2,197.0000	(5.179)	0	0	0
02/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	251.0000	284.0000	13.147	0	0	0
02/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,256.0000	4,128.0000	(3.008)	0	0	0
02/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
02/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
02/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,030.0000	3,160.0000	4.290	0	0	0
02/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
02/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	175.0000	141.0000	(19.429)	0	0	0
02/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	652.0000	735.0000	12.730	0	0	0
02/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	4,021.0000	4,151.0000	3.233	0	0	0
02/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
02/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,129.0000	3,258.0000	4.123	0	0	0
02/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	223.0000	251.0000	12.556	0	0	0
02/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	985.0000	887.0000	(9.949)	0	0	0
02/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,784.0000	2,913.0000	4.634	0	0	0
02/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	685.0000	600.0000	(12.409)	0	0	0
02/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,692.0000	6,561.0000	(1.958)	0	0	0
02/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,600.0000	2,478.0000	(4.692)	0	0	0
02/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	2,005.0000	2,133.0000	6.384	0	0	0
02/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,908.0000	2,036.0000	6.709	0	0	0
02/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	104.0000	115.0000	10.577	0	0	0
02/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	241.0000	273.0000	13.278	0	0	0
02/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	351.0000	397.0000	13.105	0	0	0
02/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,772.0000	3,903.0000	3.473	0	0	0
02/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,326.0000	3,456.0000	3.909	0	0	0
02/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	66.0000	75.0000	13.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0
02/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	1,063.0000	1,182.0000	11.195	0	0	0
02/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,673.0000	3,803.0000	3.539	0	0	0
02/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,945.0000	1,826.0000	(6.118)	0	0	0
02/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,025.0000	926.0000	(9.659)	0	0	0
02/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,812.0000	1,939.0000	7.009	0	0	0
02/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,266.0000	5,397.0000	2.488	0	0	0
02/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,553.0000	4,424.0000	(2.833)	0	0	0
02/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,000.0000	4,870.0000	(2.600)	0	0	0
02/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	1,024.0000	1,137.0000	11.035	0	0	0
02/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	111.0000	123.0000	10.811	0	0	0
02/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	232.0000	262.0000	12.931	0	0	0
02/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
02/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
02/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
02/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,041.0000	6,910.0000	(1.861)	0	0	0
02/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
02/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,853.0000	1,735.0000	(6.368)	0	0	0
02/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,066.0000	965.0000	(9.475)	0	0	0
02/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
02/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,986.0000	8,855.0000	(1.458)	0	0	0
02/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,036.0000	8,905.0000	(1.450)	0	0	0
02/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,716.0000	1,843.0000	7.401	0	0	0
02/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
02/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	206.0000	232.0000	12.621	0	0	0
02/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	434.0000	493.0000	13.594	0	0	0
02/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,238.0000	8,107.0000	(1.590)	0	0	0
02/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,580.0000	1,467.0000	(7.152)	0	0	0
02/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	841.0000	938.0000	11.534	0	0	0
02/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	83.0000	94.0000	13.253	0	0	0
02/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
02/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	214.0000	242.0000	13.084	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	12.95	Put	Currency Future	518.0000	446.0000	(13.900)	0	0	0
02/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	183.0000	206.0000	12.568	0	0	0
02/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,102.0000	2,229.0000	6.042	0	0	0
02/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R 2009/12/14	9.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	£ / R 2009/12/14	12.75	Put	Currency Future	404.0000	344.0000	(14.851)	0	0	0
02/09/2009	£ / R 2009/12/14	20.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	119.0000	132.0000	10.924	0	0	0
02/09/2009	£ / R 2009/12/14	9.60	Call	Currency Future	3,277.0000	3,407.0000	3.967	0	0	0
02/09/2009	£ / R 2009/12/14	17.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
02/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	336.0000	380.0000	13.095	0	0	0
02/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R 2009/12/14	14.80	Put	Currency Future	2,038.0000	1,918.0000	(5.888)	0	0	0
02/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,148.0000	1,045.0000	(8.972)	0	0	0
02/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,537.0000	8,406.0000	(1.534)	0	0	0
02/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	720.0000	633.0000	(12.083)	0	0	0
02/09/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,437.0000	8,307.0000	(1.541)	0	0	0
02/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,190.0000	1,085.0000	(8.824)	0	0	0
02/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	147.0000	164.0000	11.565	0	0	0
02/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,542.0000	6,412.0000	(1.987)	0	0	0
02/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,103.0000	1,228.0000	11.333	0	0	0
02/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,505.0000	2,384.0000	(4.830)	0	0	0
02/09/2009	£ / R 2009/12/14	12.85	Call	Currency Future	473.0000	540.0000	14.165	0	0	0
02/09/2009	£ / R 2009/12/14	13.30	Call	Currency Future	322.0000	365.0000	13.354	0	0	0
02/09/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,525.0000	1,651.0000	8.262	0	0	0
02/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,032.0000	2,907.0000	(4.123)	0	0	0
02/09/2009	£ / R 2009/12/14	21.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,991.0000	6,860.0000	(1.874)	0	0	0
02/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	286.0000	238.0000	(16.783)	0	0	0
02/09/2009	£ / R 2009/12/14	12.85	Put	Currency Future	457.0000	393.0000	(14.004)	0	0	0
02/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,625.0000	1,511.0000	(7.015)	0	0	0
02/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,317.0000	1,209.0000	(8.200)	0	0	0
02/09/2009	£ / R 2009/12/14	21.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,188.0000	8,058.0000	(1.588)	0	0	0
02/09/2009	£ / R 2009/12/14	13.55	Call	Currency Future	262.0000	296.0000	12.977	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,443.0000	6,313.0000	(2.018)	0	0	0
02/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	7,988.0000	7,858.0000	(1.627)	0	0	0
02/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	985.0000	887.0000	(9.949)	0	0	0
02/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,936.0000	8,805.0000	(1.466)	0	0	0
02/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,207.0000	4,078.0000	(3.066)	0	0	0
02/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,242.0000	1,368.0000	10.145	0	0	0
02/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,194.0000	6,064.0000	(2.099)	0	0	0
02/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
02/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
02/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
02/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,497.0000	5,367.0000	(2.365)	0	0	0
02/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,624.0000	3,754.0000	3.587	0	0	0
02/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,670.0000	1,556.0000	(6.826)	0	0	0
02/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	868.0000	775.0000	(10.714)	0	0	0
02/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	616.0000	535.0000	(13.149)	0	0	0
02/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	946.0000	849.0000	(10.254)	0	0	0
02/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
02/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,009.0000	3,881.0000	(3.193)	0	0	0
02/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,637.0000	2,766.0000	4.892	0	0	0
02/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
02/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	382.0000	432.0000	13.089	0	0	0
02/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
02/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,668.0000	1,795.0000	7.614	0	0	0
02/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,686.0000	2,815.0000	4.803	0	0	0
02/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,131.0000	2,011.0000	(5.631)	0	0	0
02/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	284.0000	322.0000	13.380	0	0	0
02/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	141.0000	158.0000	12.057	0	0	0
02/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,199.0000	2,326.0000	5.775	0	0	0
02/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	52.0000	48.0000	(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
02/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,178.0000	3,308.0000	4.091	0	0	0
02/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
02/09/2009	£ / R 2009/12/14	10.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
02/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	136.0000	153.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	12.65	Put	Currency Future	354.0000	299.0000	(15.537)	0	0	0
02/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	141.0000	158.0000	12.057	0	0	0
02/09/2009	£ / R 2009/12/14	9.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	251.0000	284.0000	13.147	0	0	0
02/09/2009	£ / R 2009/12/14	13.30	Put	Currency Future	756.0000	668.0000	(11.640)	0	0	0
02/09/2009	£ / R 2009/12/14	12.65	Call	Currency Future	570.0000	646.0000	13.333	0	0	0
02/09/2009	£ / R 2009/12/14	13.00	Put	Currency Future	550.0000	473.0000	(14.000)	0	0	0
02/09/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,839.0000	2,715.0000	(4.368)	0	0	0
02/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,670.0000	1,556.0000	(6.826)	0	0	0
02/09/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,887.0000	2,763.0000	(4.295)	0	0	0
02/09/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,872.0000	4,002.0000	3.357	0	0	0
02/09/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,950.0000	4,821.0000	(2.606)	0	0	0
02/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
02/09/2009	£ / R 2009/12/14	10.50	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
02/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,625.0000	1,511.0000	(7.015)	0	0	0
02/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,425.0000	3,555.0000	3.796	0	0	0
02/09/2009	£ / R 2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	19.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R 2009/12/14	12.25	Call	Currency Future	808.0000	902.0000	11.634	0	0	0
02/09/2009	£ / R 2009/12/14	11.50	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
02/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,441.0000	2,570.0000	5.285	0	0	0
02/09/2009	£ / R 2009/12/14	10.00	Call	Currency Future	2,882.0000	3,012.0000	4.511	0	0	0
02/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	83.0000	78.0000	(6.024)	0	0	0
02/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,786.0000	8,656.0000	(1.480)	0	0	0
02/09/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,430.0000	1,556.0000	8.811	0	0	0
02/09/2009	£ / R 2009/12/14	14.45	Call	Currency Future	132.0000	147.0000	11.364	0	0	0
02/09/2009	£ / R 2009/12/14	10.45	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
02/09/2009	£ / R 2009/12/14	10.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,149.0000	1,275.0000	10.966	0	0	0
02/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,376.0000	3,506.0000	3.851	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,791.0000	6,661.0000	(1.914)	0	0	0
02/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,393.0000	2,521.0000	5.349	0	0	0
02/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	170.0000	191.0000	12.353	0	0	0
02/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,477.0000	1,604.0000	8.599	0	0	0
02/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	416.0000	470.0000	12.981	0	0	0
02/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,801.0000	4,672.0000	(2.687)	0	0	0
02/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	209.0000	170.0000	(18.660)	0	0	0
02/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,404.0000	1,294.0000	(7.835)	0	0	0
02/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
02/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,716.0000	1,600.0000	(6.760)	0	0	0
02/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	136.0000	153.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	191.0000	155.0000	(18.848)	0	0	0
02/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	775.0000	867.0000	11.871	0	0	0
02/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	97.0000	108.0000	11.340	0	0	0
02/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
02/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,360.0000	1,251.0000	(8.015)	0	0	0
02/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,458.0000	2,337.0000	(4.923)	0	0	0
02/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
02/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,270.0000	2,150.0000	(5.286)	0	0	0
02/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	176.0000	198.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,270.0000	2,150.0000	(5.286)	0	0	0
02/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	650.0000	567.0000	(12.769)	0	0	0
02/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	190.0000	214.0000	12.632	0	0	0
02/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,360.0000	1,251.0000	(8.015)	0	0	0
02/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,190.0000	1,085.0000	(8.824)	0	0	0
02/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	132.0000	105.0000	(20.455)	0	0	0
02/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,274.0000	1,167.0000	(8.399)	0	0	0
02/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	176.0000	198.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	206.0000	232.0000	12.621	0	0	0
02/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
02/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,941.0000	6,811.0000	(1.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	398.0000	450.0000	13.065	0	0	0
02/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	681.0000	767.0000	12.628	0	0	0
02/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	152.0000	170.0000	11.842	0	0	0
02/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	265.0000	220.0000	(16.981)	0	0	0
02/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,851.0000	4,721.0000	(2.680)	0	0	0
02/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,536.0000	1,423.0000	(7.357)	0	0	0
02/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	164.0000	184.0000	12.195	0	0	0
02/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	74.0000	84.0000	13.514	0	0	0
02/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	582.0000	503.0000	(13.574)	0	0	0
02/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	123.0000	137.0000	11.382	0	0	0
02/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,841.0000	6,711.0000	(1.900)	0	0	0
02/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	366.0000	414.0000	13.115	0	0	0
02/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,448.0000	1,337.0000	(7.666)	0	0	0
02/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,289.0000	1,415.0000	9.775	0	0	0
02/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
02/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,899.0000	1,781.0000	(6.214)	0	0	0
02/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,836.0000	8,706.0000	(1.471)	0	0	0
02/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,405.0000	4,276.0000	(2.928)	0	0	0
02/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
02/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,587.0000	8,456.0000	(1.526)	0	0	0
02/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	86.0000	97.0000	12.791	0	0	0
02/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,932.0000	3,061.0000	4.400	0	0	0
02/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,648.0000	2,525.0000	(4.645)	0	0	0
02/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,957.0000	2,084.0000	6.490	0	0	0
02/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
02/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,088.0000	7,958.0000	(1.607)	0	0	0
02/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,603.0000	4,474.0000	(2.803)	0	0	0
02/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,822.0000	3,952.0000	3.401	0	0	0
02/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
02/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,860.0000	1,988.0000	6.882	0	0	0
02/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,094.0000	5,964.0000	(2.133)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2009/12/14	11.05	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
02/09/2009	£ / R 2009/12/14	11.95	Put	Currency Future	108.0000	90.0000	(16.667)	0	0	0
02/09/2009	£ / R 2009/12/14	21.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,833.0000	2,963.0000	4.589	0	0	0
02/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,922.0000	4,052.0000	3.315	0	0	0
02/09/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,592.0000	6,462.0000	(1.972)	0	0	0
02/09/2009	£ / R 2009/12/14	12.05	Call	Currency Future	949.0000	1,052.0000	10.854	0	0	0
02/09/2009	£ / R 2009/12/14	16.95	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	10.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2009	£ / R 2009/12/14	18.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,108.0000	3,980.0000	(3.116)	0	0	0
02/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	86.0000	97.0000	12.791	0	0	0
02/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,177.0000	2,057.0000	(5.512)	0	0	0
02/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,807.0000	1,690.0000	(6.475)	0	0	0
02/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	93.0000	104.0000	11.828	0	0	0
02/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
02/09/2009	£ / R 2009/12/14	10.95	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
02/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	73.0000	68.0000	(6.849)	0	0	0
02/09/2009	£ / R 2009/12/14	19.25	Put	Currency Future	6,393.0000	6,263.0000	(2.033)	0	0	0
02/09/2009	£ / R 2009/12/14	9.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	£ / R 2009/12/14	12.60	Put	Currency Future	330.0000	278.0000	(15.758)	0	0	0
02/09/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,247.0000	2,375.0000	5.696	0	0	0
02/09/2009	£ / R 2009/12/14	12.60	Call	Currency Future	596.0000	675.0000	13.255	0	0	0
02/09/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,387.0000	8,257.0000	(1.550)	0	0	0
02/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	309.0000	350.0000	13.269	0	0	0
02/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	487.0000	419.0000	(13.963)	0	0	0
02/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	793.0000	703.0000	(11.349)	0	0	0
02/09/2009	£ / R 2009/12/14	12.70	Call	Currency Future	544.0000	618.0000	13.603	0	0	0
02/09/2009	£ / R 2009/12/14	12.15	Put	Currency Future	160.0000	128.0000	(20.000)	0	0	0
02/09/2009	£ / R 2009/12/14	12.70	Put	Currency Future	378.0000	321.0000	(15.079)	0	0	0
02/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	80.0000	90.0000	12.500	0	0	0
02/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,364.0000	2,243.0000	(5.118)	0	0	0
02/09/2009	£ / R 2009/12/14	12.15	Call	Currency Future	876.0000	975.0000	11.301	0	0	0
02/09/2009	£ / R 2009/12/14	17.15	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
02/09/2009	£ / R 2009/12/14	11.15	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
02/09/2009	£ / R 2009/12/14	10.15	Put	Currency Future	19.0000	17.0000	(10.526)	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
02/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,723.0000	3,853.0000	3.492	0	0	0
02/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	453.0000	516.0000	13.907	0	0	0
02/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,764.0000	1,891.0000	7.200	0	0	0
02/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,228.0000	3,357.0000	3.996	0	0	0
02/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,306.0000	4,177.0000	(2.996)	0	0	0
02/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,735.0000	2,864.0000	4.717	0	0	0
02/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,293.0000	6,163.0000	(2.066)	0	0	0
02/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,288.0000	8,157.0000	(1.581)	0	0	0
02/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,317.0000	1,209.0000	(8.200)	0	0	0
02/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	183.0000	206.0000	12.568	0	0	0
02/09/2009	£ / R	2010/03/15			Currency Future	13.0756	13.2085	1.016	0.0000	0.0000	228
02/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,451.0000	4,327.0000	(2.786)	0	0	0
02/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	351.0000	383.0000	9.117	0	0	0
02/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	220.0000	195.0000	(11.364)	0	0	0
02/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,139.0000	2,269.0000	6.078	0	0	0
02/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	480.0000	524.0000	9.167	0	0	0
02/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,883.0000	4,757.0000	(2.580)	0	0	0
02/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	303.0000	263.0000	(13.201)	0	0	0
02/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	388.0000	424.0000	9.278	0	0	0
02/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	691.0000	757.0000	9.551	0	0	0
02/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
02/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	480.0000	524.0000	9.167	0	0	0
02/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,575.0000	1,474.0000	(6.413)	0	0	0
02/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,413.0000	1,316.0000	(6.865)	0	0	0
02/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	665.0000	598.0000	(10.075)	0	0	0
02/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,046.0000	6,915.0000	(1.859)	0	0	0
02/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,079.0000	1,172.0000	8.619	0	0	0
02/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,246.0000	1,353.0000	8.587	0	0	0
02/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,034.0000	8,902.0000	(1.461)	0	0	0
02/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
02/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	89.0000	77.0000	(13.483)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
02/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
02/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,077.0000	4,950.0000	(2.501)	0	0	0
02/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,104.0000	1,016.0000	(7.971)	0	0	0
02/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	133.0000	146.0000	9.774	0	0	0
02/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,500.0000	6,369.0000	(2.015)	0	0	0
02/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,064.0000	3,194.0000	4.243	0	0	0
02/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,112.0000	3,243.0000	4.210	0	0	0
02/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
02/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,104.0000	1,016.0000	(7.971)	0	0	0
02/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	102.0000	112.0000	9.804	0	0	0
02/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,442.0000	2,330.0000	(4.586)	0	0	0
02/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
02/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	150.0000	164.0000	9.333	0	0	0
02/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,084.0000	8,952.0000	(1.453)	0	0	0
02/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,864.0000	1,986.0000	6.545	0	0	0
02/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
02/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	712.0000	780.0000	9.551	0	0	0
02/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
02/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	217.0000	238.0000	9.677	0	0	0
02/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
02/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
02/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,171.0000	3,052.0000	(3.753)	0	0	0
02/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,308.0000	4,184.0000	(2.878)	0	0	0
02/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,333.0000	1,238.0000	(7.127)	0	0	0
02/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,736.0000	8,604.0000	(1.511)	0	0	0
02/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,284.0000	1,393.0000	8.489	0	0	0
02/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,015.0000	3,146.0000	4.345	0	0	0
02/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,358.0000	3,238.0000	(3.574)	0	0	0
02/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	378.0000	413.0000	9.259	0	0	0
02/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
02/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,984.0000	8,852.0000	(1.469)	0	0	0
02/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	208.0000	184.0000	(11.538)	0	0	0
02/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
02/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	76.0000	85.0000	11.842	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
02/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
02/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
02/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	83.0000	93.0000	12.048	0	0	0
02/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,067.0000	980.0000	(8.154)	0	0	0
02/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,748.0000	6,617.0000	(1.941)	0	0	0
02/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,997.0000	6,865.0000	(1.887)	0	0	0
02/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	636.0000	571.0000	(10.220)	0	0	0
02/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,043.0000	2,172.0000	6.314	0	0	0
02/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,651.0000	3,782.0000	3.588	0	0	0
02/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,213.0000	4,090.0000	(2.920)	0	0	0
02/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,699.0000	6,567.0000	(1.970)	0	0	0
02/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,885.0000	8,753.0000	(1.486)	0	0	0
02/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,453.0000	1,355.0000	(6.745)	0	0	0
02/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
02/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
02/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
02/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,096.0000	6,965.0000	(1.846)	0	0	0
02/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
02/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,926.0000	3,803.0000	(3.133)	0	0	0
02/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	550.0000	601.0000	9.273	0	0	0
02/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,028.0000	4,901.0000	(2.526)	0	0	0
02/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,934.0000	8,803.0000	(1.466)	0	0	0
02/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,208.0000	1,315.0000	8.858	0	0	0
02/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,153.0000	6,022.0000	(2.129)	0	0	0
02/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,686.0000	8,555.0000	(1.508)	0	0	0
02/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,124.0000	3,006.0000	(3.777)	0	0	0
02/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,980.0000	4,853.0000	(2.550)	0	0	0
02/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
02/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
02/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
02/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	823.0000	745.0000	(9.478)	0	0	0
02/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,488.0000	8,356.0000	(1.555)	0	0	0
02/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0

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02/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	146.0000	160.0000	9.589	0	0	0
02/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,141.0000	8,010.0000	(1.609)	0	0	0
02/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	598.0000	654.0000	9.365	0	0	0
02/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,091.0000	2,221.0000	6.217	0	0	0
02/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
02/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
02/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	233.0000	206.0000	(11.588)	0	0	0
02/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
02/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	409.0000	447.0000	9.291	0	0	0
02/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
02/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	153.0000	168.0000	9.804	0	0	0
02/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
02/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,353.0000	2,242.0000	(4.717)	0	0	0
02/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	493.0000	539.0000	9.331	0	0	0
02/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,078.0000	2,960.0000	(3.834)	0	0	0
02/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	249.0000	218.0000	(12.450)	0	0	0
02/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	229.0000	251.0000	9.607	0	0	0
02/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,210.0000	3,341.0000	4.081	0	0	0
02/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
02/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,947.0000	6,816.0000	(1.886)	0	0	0
02/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
02/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	266.0000	230.0000	(13.534)	0	0	0
02/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,362.0000	1,473.0000	8.150	0	0	0
02/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	506.0000	554.0000	9.486	0	0	0
02/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,946.0000	4,077.0000	3.320	0	0	0
02/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,985.0000	2,868.0000	(3.920)	0	0	0
02/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,819.0000	2,950.0000	4.647	0	0	0
02/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,537.0000	8,406.0000	(1.534)	0	0	0
02/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,917.0000	3,048.0000	4.491	0	0	0
02/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	186.0000	164.0000	(11.828)	0	0	0
02/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,897.0000	6,766.0000	(1.899)	0	0	0
02/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,031.0000	945.0000	(8.341)	0	0	0
02/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
02/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,897.0000	4,028.0000	3.362	0	0	0
02/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
02/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	23.0000	25.0000	8.696	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,550.0000	6,419.0000	(2.000)	0	0	0
02/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
02/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,088.0000	1,978.0000	(5.268)	0	0	0
02/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
02/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	78.0000	68.0000	(12.821)	0	0	0
02/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
02/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	581.0000	519.0000	(10.671)	0	0	0
02/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,142.0000	1,238.0000	8.406	0	0	0
02/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	263.0000	287.0000	9.125	0	0	0
02/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	756.0000	828.0000	9.524	0	0	11,630
02/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,953.0000	2,076.0000	6.298	0	0	0
02/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
02/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	959.0000	877.0000	(8.551)	0	0	0
02/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
02/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,236.0000	2,366.0000	5.814	0	0	0
02/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,835.0000	8,703.0000	(1.494)	0	0	0
02/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	535.0000	585.0000	9.346	0	0	0
02/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
02/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	431.0000	471.0000	9.281	0	0	0
02/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	566.0000	618.0000	9.187	0	0	0
02/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,125.0000	4,998.0000	(2.478)	0	0	0
02/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,673.0000	2,804.0000	4.901	0	0	0
02/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	924.0000	843.0000	(8.766)	0	0	0
02/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,373.0000	1,277.0000	(6.992)	0	0	0
02/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,798.0000	3,930.0000	3.476	0	0	0
02/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	289.0000	315.0000	8.997	0	0	11,630
02/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	890.0000	810.0000	(8.989)	0	0	0
02/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	467.0000	510.0000	9.208	0	0	0
02/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,175.0000	1,276.0000	8.596	0	0	0
02/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	114.0000	125.0000	9.649	0	0	0
02/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,141.0000	1,052.0000	(7.800)	0	0	0
02/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	143.0000	157.0000	9.790	0	0	0
02/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,388.0000	8,257.0000	(1.562)	0	0	0
02/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,688.0000	3,566.0000	(3.308)	0	0	0
02/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	398.0000	435.0000	9.296	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,255.0000	1,163.0000	(7.331)	0	0	0
02/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,240.0000	8,109.0000	(1.590)	0	0	0
02/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,179.0000	1,088.0000	(7.718)	0	0	0
02/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,217.0000	3,098.0000	(3.699)	0	0	0
02/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,749.0000	3,881.0000	3.521	0	0	0
02/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,848.0000	2,731.0000	(4.108)	0	0	0
02/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
02/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,401.0000	6,270.0000	(2.047)	0	0	0
02/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
02/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,217.0000	1,125.0000	(7.560)	0	0	0
02/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
02/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	64.0000	71.0000	10.938	0	0	0
02/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,913.0000	1,806.0000	(5.593)	0	0	0
02/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,734.0000	1,853.0000	6.863	0	0	0
02/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	442.0000	484.0000	9.502	0	0	0
02/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
02/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,783.0000	3,661.0000	(3.225)	0	0	0
02/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,054.0000	5,924.0000	(2.147)	0	0	0
02/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,998.0000	2,124.0000	6.306	0	0	0
02/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	108.0000	94.0000	(12.963)	0	0	0
02/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,738.0000	4,613.0000	(2.638)	0	0	0
02/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	94.0000	103.0000	9.574	0	0	0
02/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,966.0000	3,097.0000	4.417	0	0	0
02/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	989.0000	1,076.0000	8.797	0	0	0
02/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,642.0000	4,517.0000	(2.693)	0	0	0
02/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,294.0000	1,200.0000	(7.264)	0	0	0
02/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,252.0000	6,121.0000	(2.095)	0	0	0
02/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	109.0000	119.0000	9.174	0	0	0
02/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,118.0000	3,994.0000	(3.011)	0	0	0
02/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	363.0000	318.0000	(12.397)	0	0	0
02/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	651.0000	713.0000	9.524	0	0	0
02/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
02/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
02/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	201.0000	221.0000	9.950	0	0	0
02/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,401.0000	1,513.0000	7.994	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,756.0000	2,641.0000	(4.173)	0	0	0
02/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	420.0000	459.0000	9.286	0	0	0
02/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	173.0000	190.0000	9.827	0	0	0
02/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,265.0000	2,153.0000	(4.945)	0	0	0
02/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	454.0000	497.0000	9.471	0	0	0
02/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,005.0000	5,875.0000	(2.165)	0	0	0
02/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	176.0000	155.0000	(11.932)	0	0	0
02/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	296.0000	322.0000	8.784	0	0	0
02/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,103.0000	5,973.0000	(2.130)	0	0	0
02/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
02/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
02/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
02/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,974.0000	3,851.0000	(3.095)	0	0	0
02/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	725.0000	654.0000	(9.793)	0	0	0
02/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	694.0000	626.0000	(9.798)	0	0	0
02/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	453.0000	401.0000	(11.479)	0	0	0
02/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
02/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,576.0000	2,462.0000	(4.425)	0	0	0
02/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,070.0000	3,946.0000	(3.047)	0	0	0
02/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
02/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	879.0000	959.0000	9.101	0	0	0
02/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
02/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,302.0000	6,171.0000	(2.079)	0	0	0
02/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	96.0000	105.0000	9.375	0	0	0
02/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
02/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	670.0000	735.0000	9.701	0	0	0
02/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	139.0000	122.0000	(12.230)	0	0	0
02/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
02/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,564.0000	1,680.0000	7.417	0	0	0
02/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,091.0000	7,960.0000	(1.619)	0	0	0
02/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,110.0000	1,205.0000	8.559	0	0	0
02/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,454.0000	3,586.0000	3.822	0	0	0
02/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,995.0000	4,125.0000	3.254	0	0	0
02/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	284.0000	246.0000	(13.380)	0	0	0
02/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	633.0000	692.0000	9.321	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,478.0000	2,609.0000	5.287	0	0	0
02/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
02/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	83.0000	72.0000	(13.253)	0	0	0
02/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	757.0000	683.0000	(9.775)	0	0	0
02/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
02/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,042.0000	7,910.0000	(1.641)	0	0	0
02/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	223.0000	244.0000	9.417	0	0	0
02/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,870.0000	1,764.0000	(5.668)	0	0	0
02/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	86.0000	96.0000	11.628	0	0	0
02/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,956.0000	1,849.0000	(5.470)	0	0	0
02/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
02/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,355.0000	4,232.0000	(2.824)	0	0	0
02/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,260.0000	4,137.0000	(2.887)	0	0	0
02/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	502.0000	446.0000	(11.155)	0	0	0
02/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,722.0000	2,853.0000	4.813	0	0	0
02/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,771.0000	2,901.0000	4.691	0	0	0
02/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,397.0000	2,286.0000	(4.631)	0	0	0
02/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	995.0000	911.0000	(8.442)	0	0	0
02/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	191.0000	210.0000	9.948	0	0	0
02/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,777.0000	1,897.0000	6.753	0	0	0
02/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,909.0000	2,031.0000	6.391	0	0	0
02/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,666.0000	2,551.0000	(4.314)	0	0	0
02/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
02/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	856.0000	777.0000	(9.229)	0	0	0
02/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,784.0000	1,680.0000	(5.830)	0	0	0
02/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,868.0000	2,999.0000	4.568	0	0	0
02/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	520.0000	569.0000	9.423	0	0	0
02/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	119.0000	130.0000	9.244	0	0	0
02/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
02/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
02/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,546.0000	4,422.0000	(2.728)	0	0	0
02/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
02/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
02/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,593.0000	3,472.0000	(3.368)	0	0	0
02/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	101.0000	88.0000	(12.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,820.0000	1,941.0000	6.648	0	0	0
02/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	235.0000	256.0000	8.936	0	0	0
02/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	790.0000	714.0000	(9.620)	0	0	0
02/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,356.0000	3,488.0000	3.933	0	0	0
02/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	342.0000	299.0000	(12.573)	0	0	0
02/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,048.0000	1,139.0000	8.683	0	0	0
02/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	7,992.0000	7,860.0000	(1.652)	0	0	0
02/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	310.0000	338.0000	9.032	0	0	0
02/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,351.0000	6,220.0000	(2.063)	0	0	0
02/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	81.0000	90.0000	11.111	0	0	0
02/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
02/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	615.0000	672.0000	9.268	0	0	0
02/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	932.0000	1,016.0000	9.013	0	0	0
02/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
02/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,486.0000	2,374.0000	(4.505)	0	0	0
02/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,309.0000	2,198.0000	(4.807)	0	0	0
02/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,552.0000	3,684.0000	3.716	0	0	0
02/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,018.0000	1,107.0000	8.743	0	0	0
02/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	212.0000	232.0000	9.434	0	0	0
02/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,847.0000	3,979.0000	3.431	0	0	0
02/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,221.0000	2,109.0000	(5.043)	0	0	0
02/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,403.0000	4,279.0000	(2.816)	0	0	0
02/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,289.0000	8,158.0000	(1.580)	0	0	0
02/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	246.0000	268.0000	8.943	0	0	0
02/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	407.0000	358.0000	(12.039)	0	0	0
02/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,531.0000	2,418.0000	(4.465)	0	0	0
02/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	322.0000	281.0000	(12.733)	0	0	0
02/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,202.0000	6,072.0000	(2.096)	0	0	0
02/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
02/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,798.0000	6,667.0000	(1.927)	0	0	0
02/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,576.0000	2,706.0000	5.047	0	0	0
02/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	206.0000	226.0000	9.709	0	0	0
02/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	95.0000	83.0000	(12.632)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
02/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
02/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,648.0000	1,766.0000	7.160	0	0	0
02/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
02/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	780.0000	853.0000	9.359	0	0	0
02/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,450.0000	6,319.0000	(2.031)	0	0	0
02/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	122.0000	107.0000	(12.295)	0	0	0
02/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,284.0000	2,414.0000	5.692	0	0	0
02/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
02/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
02/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	554.0000	494.0000	(10.830)	0	0	0
02/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,785.0000	8,654.0000	(1.491)	0	0	0
02/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,438.0000	8,307.0000	(1.553)	0	0	0
02/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	282.0000	307.0000	8.865	0	0	0
02/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,939.0000	2,822.0000	(3.981)	0	0	0
02/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
02/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	182.0000	200.0000	9.890	0	0	0
02/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,044.0000	1,935.0000	(5.333)	0	0	0
02/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
02/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,835.0000	4,709.0000	(2.606)	0	0	0
02/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	4,044.0000	4,174.0000	3.215	0	0	0
02/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,381.0000	2,511.0000	5.460	0	0	0
02/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
02/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
02/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	269.0000	293.0000	8.922	0	0	0
02/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,482.0000	1,596.0000	7.692	0	0	0
02/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,879.0000	3,756.0000	(3.171)	0	0	0
02/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	582.0000	636.0000	9.278	0	0	0
02/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	156.0000	138.0000	(11.538)	0	0	0
02/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
02/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,259.0000	3,390.0000	4.020	0	0	0
02/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	528.0000	470.0000	(10.985)	0	0	0
02/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	828.0000	905.0000	9.300	0	0	0
02/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	165.0000	181.0000	9.697	0	0	0
02/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,587.0000	8,455.0000	(1.537)	0	0	0
02/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	104.0000	114.0000	9.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,700.0000	3,831.0000	3.541	0	0	0
02/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
02/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,323.0000	1,433.0000	8.314	0	0	0
02/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
02/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	197.0000	174.0000	(11.675)	0	0	0
02/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,190.0000	8,059.0000	(1.600)	0	0	0
02/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,787.0000	4,661.0000	(2.632)	0	0	0
02/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
02/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	107.0000	117.0000	9.346	0	0	0
02/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
02/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,831.0000	3,708.0000	(3.211)	0	0	0
02/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
02/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,188.0000	2,317.0000	5.896	0	0	0
02/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
02/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	734.0000	804.0000	9.537	0	0	0
02/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,893.0000	2,777.0000	(4.010)	0	0	0
02/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,599.0000	6,468.0000	(1.985)	0	0	0
02/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	257.0000	280.0000	8.949	0	0	0
02/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,339.0000	8,208.0000	(1.571)	0	0	0
02/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,931.0000	4,805.0000	(2.555)	0	0	0
02/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
02/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,405.0000	3,537.0000	3.877	0	0	0
02/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
02/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	100.0000	109.0000	9.000	0	0	0
02/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	111.0000	122.0000	9.910	0	0	0
02/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,032.0000	2,914.0000	(3.892)	0	0	0
02/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
02/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,802.0000	2,686.0000	(4.140)	0	0	0
02/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	157.0000	172.0000	9.554	0	0	0
02/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,165.0000	4,042.0000	(2.953)	0	0	0
02/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	178.0000	195.0000	9.551	0	0	0
02/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,132.0000	2,022.0000	(5.159)	0	0	0
02/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,736.0000	3,613.0000	(3.292)	0	0	0
02/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,161.0000	3,292.0000	4.144	0	0	0
02/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
02/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	608.0000	545.0000	(10.362)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,523.0000	1,638.0000	7.551	0	0	0
02/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
02/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,430.0000	2,560.0000	5.350	0	0	0
02/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
02/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	147.0000	129.0000	(12.245)	0	0	0
02/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	477.0000	423.0000	(11.321)	0	0	0
02/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	169.0000	185.0000	9.467	0	0	0
02/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	276.0000	300.0000	8.696	0	0	0
02/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,000.0000	1,892.0000	(5.400)	0	0	0
02/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	853.0000	932.0000	9.261	0	0	0
02/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,333.0000	2,463.0000	5.572	0	0	0
02/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
02/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,308.0000	3,439.0000	3.960	0	0	0
02/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
02/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	803.0000	878.0000	9.340	0	0	0
02/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,690.0000	4,565.0000	(2.665)	0	0	0
02/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,848.0000	6,716.0000	(1.928)	0	0	0
02/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
02/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,441.0000	1,554.0000	7.842	0	0	0
02/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	130.0000	114.0000	(12.308)	0	0	0
02/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
02/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,711.0000	2,596.0000	(4.242)	0	0	0
02/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	116.0000	127.0000	9.483	0	0	0
02/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,641.0000	3,519.0000	(3.351)	0	0	0
02/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
02/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,594.0000	4,469.0000	(2.721)	0	0	0
02/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	187.0000	205.0000	9.626	0	0	0
02/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,503.0000	3,635.0000	3.768	0	0	0
02/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,827.0000	1,722.0000	(5.747)	0	0	0
02/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	430.0000	379.0000	(11.860)	0	0	0
02/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,527.0000	2,657.0000	5.144	0	0	0
02/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
02/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,606.0000	1,723.0000	7.285	0	0	0
02/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	905.0000	987.0000	9.061	0	0	0
02/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	303.0000	330.0000	8.911	0	0	0
02/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	385.0000	338.0000	(12.208)	0	0	0
02/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	318.0000	347.0000	9.119	0	0	0
02/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,742.0000	1,638.0000	(5.970)	0	0	0
02/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	196.0000	215.0000	9.694	0	0	0
02/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,621.0000	2,507.0000	(4.349)	0	0	0
02/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	960.0000	1,046.0000	8.958	0	0	0
02/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
02/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	115.0000	101.0000	(12.174)	0	0	0
02/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,601.0000	3,733.0000	3.666	0	0	0
02/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
02/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,624.0000	2,755.0000	4.992	0	0	0
02/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,691.0000	1,809.0000	6.978	0	0	0
02/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,546.0000	3,425.0000	(3.412)	0	0	0
02/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	74.0000	83.0000	12.162	0	0	0
02/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,499.0000	4,374.0000	(2.778)	0	0	0
02/09/2009	£ / R	2010/06/14			Currency Future	13.2792	13.4179	1.044	0.0000	0.0000	0
02/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,976.0000	6,844.0000	(1.892)	0	0	0
02/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,095.0000	1,013.0000	(7.489)	0	0	0
02/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,541.0000	6,411.0000	(1.987)	0	0	0
02/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,206.0000	6,077.0000	(2.079)	0	0	0
02/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	804.0000	736.0000	(8.458)	0	0	0
02/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	650.0000	702.0000	8.000	0	0	0
02/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,390.0000	4,266.0000	(2.825)	0	0	0
02/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,791.0000	8,655.0000	(1.547)	0	0	0
02/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
02/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,308.0000	1,219.0000	(6.804)	0	0	0
02/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,279.0000	1,372.0000	7.271	0	0	0
02/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	85.0000	80.0000	(5.882)	0	0	0
02/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
02/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
02/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	637.0000	687.0000	7.849	0	0	0
02/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
02/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	637.0000	687.0000	7.849	0	0	0
02/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,495.0000	1,401.0000	(6.288)	0	0	0
02/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	400.0000	354.0000	(11.500)	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
02/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
02/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,831.0000	6,700.0000	(1.918)	0	0	0
02/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
02/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
02/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,308.0000	1,219.0000	(6.804)	0	0	0
02/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,469.0000	2,603.0000	5.427	0	0	0
02/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,696.0000	1,812.0000	6.840	0	0	0
02/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,495.0000	8,359.0000	(1.601)	0	0	0
02/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	883.0000	954.0000	8.041	0	0	0
02/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	574.0000	619.0000	7.840	0	0	0
02/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
02/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	217.0000	194.0000	(10.599)	0	0	0
02/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,813.0000	1,931.0000	6.509	0	0	0
02/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	293.0000	317.0000	8.191	0	0	0
02/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,534.0000	1,439.0000	(6.193)	0	0	0
02/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,061.0000	980.0000	(7.634)	0	0	0
02/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	363.0000	393.0000	8.264	0	0	0
02/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,564.0000	2,698.0000	5.226	0	0	0
02/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
02/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	74.0000	84.0000	13.514	0	0	0
02/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
02/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
02/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	335.0000	363.0000	8.358	0	0	0
02/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,271.0000	1,184.0000	(6.845)	0	0	0
02/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	208.0000	225.0000	8.173	0	0	0
02/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
02/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,396.0000	8,260.0000	(1.620)	0	0	0
02/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,692.0000	8,556.0000	(1.565)	0	0	0
02/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,656.0000	2,545.0000	(4.179)	0	0	0
02/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	169.0000	184.0000	8.876	0	0	12,265
02/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
02/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,526.0000	3,663.0000	3.885	0	0	0
02/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
02/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,149.0000	8,014.0000	(1.657)	0	0	0
02/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	293.0000	317.0000	8.191	0	0	0
02/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	231.0000	250.0000	8.225	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,939.0000	8,803.0000	(1.521)	0	0	0
02/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	174.0000	154.0000	(11.494)	0	0	0
02/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,039.0000	8,902.0000	(1.516)	0	0	0
02/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,445.0000	6,316.0000	(2.002)	0	0	0
02/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,964.0000	2,849.0000	(3.880)	0	0	0
02/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,474.0000	1,584.0000	7.463	0	0	0
02/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	325.0000	293.0000	(9.846)	0	0	0
02/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	925.0000	998.0000	7.892	0	0	0
02/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	664.0000	717.0000	7.982	0	0	0
02/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,483.0000	2,375.0000	(4.350)	0	0	0
02/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	103.0000	98.0000	(4.854)	0	0	0
02/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	746.0000	681.0000	(8.713)	0	0	0
02/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,686.0000	6,555.0000	(1.959)	0	0	0
02/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	377.0000	407.0000	7.958	0	0	0
02/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	310.0000	336.0000	8.387	0	0	0
02/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,129.0000	1,046.0000	(7.352)	0	0	0
02/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,282.0000	2,416.0000	5.872	0	0	0
02/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	277.0000	299.0000	7.942	0	0	0
02/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,829.0000	3,707.0000	(3.186)	0	0	0
02/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	584.0000	527.0000	(9.760)	0	0	0
02/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
02/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,053.0000	2,937.0000	(3.800)	0	0	0
02/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,611.0000	1,515.0000	(5.959)	0	0	0
02/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,098.0000	2,982.0000	(3.744)	0	0	0
02/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
02/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,147.0000	5,020.0000	(2.467)	0	0	0
02/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	540.0000	583.0000	7.963	0	0	0
02/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,853.0000	1,972.0000	6.422	0	0	0
02/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,917.0000	4,054.0000	3.498	0	0	0
02/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	360.0000	323.0000	(10.278)	0	0	0
02/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	304.0000	329.0000	8.224	0	0	0
02/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,770.0000	3,907.0000	3.634	0	0	0
02/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,483.0000	4,359.0000	(2.766)	0	0	0
02/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
02/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	126.0000	137.0000	8.730	0	0	0
02/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	18.0000	20.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,423.0000	2,556.0000	5.489	0	0	0
02/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,552.0000	3,432.0000	(3.378)	0	0	0
02/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
02/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	163.0000	177.0000	8.589	0	0	0
02/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,243.0000	5,115.0000	(2.441)	0	0	0
02/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	182.0000	197.0000	8.242	0	0	0
02/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,831.0000	2,718.0000	(3.992)	0	0	0
02/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,734.0000	6,603.0000	(1.945)	0	0	0
02/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
02/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,199.0000	1,114.0000	(7.089)	0	0	0
02/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,801.0000	2,935.0000	4.784	0	0	0
02/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
02/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,398.0000	2,289.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,672.0000	4,546.0000	(2.697)	0	0	0
02/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,875.0000	2,761.0000	(3.965)	0	0	0
02/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
02/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,814.0000	4,688.0000	(2.617)	0	0	0
02/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	295.0000	266.0000	(9.831)	0	0	0
02/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	72.0000	67.0000	(6.944)	0	0	0
02/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,457.0000	1,364.0000	(6.383)	0	0	0
02/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
02/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	257.0000	278.0000	8.171	0	0	0
02/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,583.0000	1,696.0000	7.138	0	0	0
02/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,271.0000	1,184.0000	(6.845)	0	0	0
02/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,137.0000	3,273.0000	4.335	0	0	0
02/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	551.0000	595.0000	7.985	0	0	0
02/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
02/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,278.0000	3,160.0000	(3.600)	0	0	0
02/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	148.0000	161.0000	8.784	0	0	0
02/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	254.0000	228.0000	(10.236)	0	0	0
02/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
02/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,203.0000	4,079.0000	(2.950)	0	0	0
02/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
02/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,073.0000	6,941.0000	(1.866)	0	0	0
02/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	82.0000	77.0000	(6.098)	0	0	0
02/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,706.0000	2,840.0000	4.952	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	992.0000	1,069.0000	7.762	0	0	0
02/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	708.0000	764.0000	7.910	0	0	0
02/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	679.0000	732.0000	7.806	0	0	0
02/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,235.0000	1,149.0000	(6.964)	0	0	0
02/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,339.0000	1,441.0000	7.618	0	0	0
02/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,593.0000	8,457.0000	(1.583)	0	0	0
02/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	663.0000	601.0000	(9.351)	0	0	0
02/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,893.0000	2,013.0000	6.339	0	0	0
02/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	611.0000	659.0000	7.856	0	0	0
02/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	740.0000	798.0000	7.838	0	0	0
02/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,064.0000	1,145.0000	7.613	0	0	0
02/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
02/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,735.0000	1,851.0000	6.686	0	0	0
02/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,194.0000	1,283.0000	7.454	0	0	0
02/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,382.0000	1,291.0000	(6.585)	0	0	0
02/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,349.0000	6,220.0000	(2.032)	0	0	0
02/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,383.0000	5,521.0000	2.564	0	0	0
02/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,638.0000	6,507.0000	(1.973)	0	0	0
02/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,611.0000	2,745.0000	5.132	0	0	0
02/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
02/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	110.0000	105.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	724.0000	781.0000	7.873	0	0	0
02/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	164.0000	145.0000	(11.585)	0	0	0
02/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,572.0000	1,477.0000	(6.043)	0	0	0
02/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,719.0000	4,593.0000	(2.670)	0	0	0
02/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,861.0000	4,735.0000	(2.592)	0	0	0
02/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,062.0000	3,939.0000	(3.028)	0	0	0
02/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	143.0000	156.0000	9.091	0	0	0
02/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	650.0000	702.0000	8.000	0	0	0
02/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,189.0000	2,323.0000	6.122	0	0	0
02/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,969.0000	3,846.0000	(3.099)	0	0	0
02/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,234.0000	3,370.0000	4.205	0	0	0
02/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	69.0000	77.0000	11.594	0	0	0
02/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	201.0000	217.0000	7.960	0	0	0
02/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,964.0000	2,849.0000	(3.880)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,404.0000	1,511.0000	7.621	0	0	0
02/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	138.0000	150.0000	8.696	0	0	0
02/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,692.0000	4,829.0000	2.920	0	0	0
02/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	151.0000	164.0000	8.609	0	0	0
02/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,922.0000	3,799.0000	(3.136)	0	0	0
02/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
02/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	184.0000	163.0000	(11.413)	0	0	0
02/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,419.0000	1,328.0000	(6.413)	0	0	0
02/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	465.0000	415.0000	(10.753)	0	0	0
02/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,590.0000	6,459.0000	(1.988)	0	0	0
02/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,142.0000	2,035.0000	(4.995)	0	0	0
02/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
02/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	267.0000	240.0000	(10.112)	0	0	0
02/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	598.0000	645.0000	7.860	0	0	0
02/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,909.0000	4,782.0000	(2.587)	0	0	0
02/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,544.0000	8,408.0000	(1.592)	0	0	0
02/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	141.0000	153.0000	8.511	0	0	0
02/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	106.0000	102.0000	(3.774)	0	0	0
02/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,435.0000	5,306.0000	(2.374)	0	0	0
02/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,376.0000	2,510.0000	5.640	0	0	0
02/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
02/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,917.0000	5,787.0000	(2.197)	0	0	0
02/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
02/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	287.0000	311.0000	8.362	0	0	0
02/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,672.0000	3,809.0000	3.731	0	0	0
02/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,819.0000	3,956.0000	3.587	0	0	0
02/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
02/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,184.0000	2,077.0000	(4.899)	0	0	0
02/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
02/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,365.0000	7,232.0000	(1.806)	0	0	0
02/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
02/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,135.0000	5,273.0000	2.687	0	0	0
02/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
02/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,546.0000	1,658.0000	7.245	0	0	0
02/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	414.0000	445.0000	7.488	0	0	0
02/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,008.0000	2,893.0000	(3.823)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,966.0000	4,102.0000	3.429	0	0	0
02/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,658.0000	2,792.0000	5.041	0	0	0
02/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	282.0000	305.0000	8.156	0	0	0
02/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	708.0000	764.0000	7.910	0	0	0
02/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	205.0000	183.0000	(10.732)	0	0	0
02/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,140.0000	1,226.0000	7.544	0	0	0
02/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
02/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,356.0000	2,246.0000	(4.669)	0	0	0
02/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	511.0000	458.0000	(10.372)	0	0	0
02/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
02/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	690.0000	627.0000	(9.130)	0	0	0
02/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
02/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,143.0000	2,277.0000	6.253	0	0	0
02/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,040.0000	3,175.0000	4.441	0	0	0
02/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	559.0000	503.0000	(10.018)	0	0	0
02/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	329.0000	356.0000	8.207	0	0	0
02/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,849.0000	2,983.0000	4.703	0	0	0
02/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
02/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
02/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,483.0000	5,354.0000	(2.353)	0	0	0
02/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,129.0000	1,046.0000	(7.352)	0	0	0
02/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
02/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
02/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	969.0000	1,045.0000	7.843	0	0	0
02/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	844.0000	911.0000	7.938	0	0	0
02/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	586.0000	632.0000	7.850	0	0	0
02/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	146.0000	129.0000	(11.644)	0	0	0
02/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
02/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,928.0000	6,796.0000	(1.905)	0	0	0
02/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,992.0000	3,127.0000	4.512	0	0	0
02/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,897.0000	3,031.0000	4.625	0	0	0
02/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,099.0000	4,972.0000	(2.491)	0	0	0
02/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	192.0000	207.0000	7.813	0	0	0
02/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	443.0000	394.0000	(11.061)	0	0	0
02/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,339.0000	5,210.0000	(2.416)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	490.0000	528.0000	7.755	0	0	0
02/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
02/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,088.0000	1,171.0000	7.629	0	0	0
02/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,699.0000	2,588.0000	(4.113)	0	0	0
02/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,934.0000	2,055.0000	6.256	0	0	0
02/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
02/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	563.0000	607.0000	7.815	0	0	0
02/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,297.0000	8,162.0000	(1.627)	0	0	0
02/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,811.0000	1,710.0000	(5.577)	0	0	0
02/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,868.0000	4,005.0000	3.542	0	0	0
02/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,774.0000	1,891.0000	6.595	0	0	0
02/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,100.0000	2,231.0000	6.238	0	0	0
02/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
02/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	70.0000	65.0000	(7.143)	0	0	0
02/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
02/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	185.0000	200.0000	8.108	0	0	0
02/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
02/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	155.0000	137.0000	(11.613)	0	0	0
02/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,331.0000	3,467.0000	4.083	0	0	0
02/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	179.0000	194.0000	8.380	0	0	0
02/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,345.0000	1,255.0000	(6.691)	0	0	0
02/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,624.0000	3,760.0000	3.753	0	0	0
02/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	385.0000	414.0000	7.532	0	0	0
02/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
02/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,236.0000	2,370.0000	5.993	0	0	0
02/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
02/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
02/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,249.0000	4,126.0000	(2.895)	0	0	0
02/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,088.0000	3,224.0000	4.404	0	0	0
02/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,477.0000	3,614.0000	3.940	0	0	0
02/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	421.0000	453.0000	7.601	0	0	0
02/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,088.0000	8,952.0000	(1.496)	0	0	0
02/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	166.0000	180.0000	8.434	0	0	0
02/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
02/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	865.0000	794.0000	(8.208)	0	0	0
02/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	124.0000	135.0000	8.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	863.0000	932.0000	7.995	0	0	0
02/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,989.0000	8,853.0000	(1.513)	0	0	0
02/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	807.0000	871.0000	7.931	0	0	12,265
02/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,658.0000	2,792.0000	5.041	0	0	0
02/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	262.0000	283.0000	8.015	0	0	0
02/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
02/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,313.0000	2,203.0000	(4.756)	0	0	0
02/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,323.0000	3,205.0000	(3.551)	0	0	0
02/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	114.0000	109.0000	(4.386)	0	0	0
02/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,975.0000	2,097.0000	6.177	0	0	0
02/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	194.0000	173.0000	(10.825)	0	0	0
02/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,156.0000	4,032.0000	(2.984)	0	0	0
02/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,122.0000	6,990.0000	(1.853)	0	0	0
02/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	219.0000	237.0000	8.219	0	0	0
02/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	194.0000	173.0000	(10.825)	0	0	0
02/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	826.0000	891.0000	7.869	0	0	0
02/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,195.0000	5,067.0000	(2.464)	0	0	0
02/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,370.0000	1,476.0000	7.737	0	0	0
02/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	624.0000	673.0000	7.853	0	0	0
02/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	535.0000	480.0000	(10.280)	0	0	0
02/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,575.0000	3,711.0000	3.804	0	0	0
02/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,690.0000	3,569.0000	(3.279)	0	0	0
02/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	392.0000	421.0000	7.398	0	0	0
02/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	896.0000	823.0000	(8.147)	0	0	0
02/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	994.0000	916.0000	(7.847)	0	0	0
02/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,250.0000	1,342.0000	7.360	0	0	0
02/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	928.0000	853.0000	(8.082)	0	0	0
02/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
02/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,233.0000	3,115.0000	(3.650)	0	0	0
02/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	773.0000	834.0000	7.891	0	0	0
02/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	341.0000	308.0000	(9.677)	0	0	0
02/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,109.0000	3,985.0000	(3.018)	0	0	0
02/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	253.0000	273.0000	7.905	0	0	0
02/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,025.0000	6,893.0000	(1.879)	0	0	0
02/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
02/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,309.0000	1,406.0000	7.410	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
02/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,052.0000	4,924.0000	(2.534)	0	0	0
02/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,039.0000	1,119.0000	7.700	0	0	0
02/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	834.0000	765.0000	(8.273)	0	0	0
02/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
02/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,114.0000	1,198.0000	7.540	0	0	0
02/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	610.0000	551.0000	(9.672)	0	0	0
02/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
02/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	188.0000	203.0000	7.979	0	0	0
02/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	370.0000	400.0000	8.108	0	0	0
02/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	267.0000	288.0000	7.865	0	0	0
02/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	380.0000	338.0000	(11.053)	0	0	0
02/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,187.0000	3,071.0000	(3.640)	0	0	0
02/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,441.0000	2,332.0000	(4.465)	0	0	0
02/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	756.0000	816.0000	7.937	0	0	0
02/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	392.0000	421.0000	7.398	0	0	0
02/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,313.0000	2,203.0000	(4.756)	0	0	0
02/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,517.0000	2,651.0000	5.324	0	0	0
02/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	421.0000	374.0000	(11.164)	0	0	0
02/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,027.0000	948.0000	(7.692)	0	0	0
02/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
02/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	83.0000	93.0000	12.048	0	0	0
02/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,658.0000	1,772.0000	6.876	0	0	0
02/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,254.0000	6,125.0000	(2.063)	0	0	0
02/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
02/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
02/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
02/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	229.0000	205.0000	(10.480)	0	0	0
02/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,879.0000	6,748.0000	(1.904)	0	0	0
02/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,199.0000	8,063.0000	(1.659)	0	0	0
02/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	693.0000	748.0000	7.937	0	0	0
02/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
02/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
02/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,890.0000	8,754.0000	(1.530)	0	0	0
02/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,493.0000	6,364.0000	(1.987)	0	0	0
02/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	24.0000	27.0000	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
02/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	154.0000	167.0000	8.442	0	0	0
02/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,164.0000	1,080.0000	(7.216)	0	0	0
02/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,445.0000	8,310.0000	(1.599)	0	0	0
02/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,787.0000	2,674.0000	(4.055)	0	0	0
02/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
02/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
02/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	316.0000	342.0000	8.228	0	0	0
02/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,956.0000	4,830.0000	(2.542)	0	0	0
02/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,063.0000	5,932.0000	(2.161)	0	0	0
02/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	961.0000	884.0000	(8.012)	0	0	0
02/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,004.0000	4,877.0000	(2.538)	0	0	0
02/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,933.0000	1,830.0000	(5.329)	0	0	0
02/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
02/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	72.0000	81.0000	12.500	0	0	0
02/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	462.0000	498.0000	7.792	0	0	0
02/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,841.0000	8,704.0000	(1.550)	0	0	0
02/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,002.0000	7,867.0000	(1.687)	0	0	0
02/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	790.0000	852.0000	7.848	0	0	0
02/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	87.0000	97.0000	11.494	0	0	0
02/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,058.0000	2,185.0000	6.171	0	0	0
02/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,919.0000	2,805.0000	(3.905)	0	0	0
02/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,158.0000	6,029.0000	(2.095)	0	0	0
02/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	133.0000	145.0000	9.023	0	0	0
02/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,436.0000	4,312.0000	(2.795)	0	0	0
02/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	146.0000	158.0000	8.219	0	0	0
02/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	272.0000	294.0000	8.088	0	0	0
02/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,578.0000	4,453.0000	(2.730)	0	0	0
02/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	298.0000	323.0000	8.389	0	0	0
02/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,100.0000	7,965.0000	(1.667)	0	0	0
02/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,743.0000	2,631.0000	(4.083)	0	0	0
02/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,114.0000	1,198.0000	7.540	0	0	0
02/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,767.0000	4,641.0000	(2.643)	0	0	0
02/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
02/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	535.0000	480.0000	(10.280)	0	0	0
02/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,643.0000	8,507.0000	(1.574)	0	0	0
02/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	4,064.0000	4,198.0000	3.297	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,222.0000	1,312.0000	7.365	0	0	0
02/09/2009	£ / R 2010/06/14	20.00	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
02/09/2009	£ / R 2010/06/14	10.40	Call	Currency Future	2,944.0000	3,078.0000	4.552	0	0	0
02/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,774.0000	1,891.0000	6.595	0	0	0
02/09/2009	£ / R 2010/06/14	21.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
02/09/2009	£ / R 2010/06/14	15.55	Call	Currency Future	342.0000	370.0000	8.187	0	0	0
02/09/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,612.0000	2,502.0000	(4.211)	0	0	0
02/09/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,185.0000	3,321.0000	4.270	0	0	0
02/09/2009	£ / R 2010/06/14	16.55	Call	Currency Future	235.0000	254.0000	8.085	0	0	0
02/09/2009	£ / R 2010/06/14	13.05	Put	Currency Future	718.0000	654.0000	(8.914)	0	0	0
02/09/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,439.0000	1,547.0000	7.505	0	0	0
02/09/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,506.0000	3,386.0000	(3.423)	0	0	0
02/09/2009	£ / R 2010/06/14	13.05	Call	Currency Future	947.0000	1,022.0000	7.920	0	0	0
02/09/2009	£ / R 2010/06/14	12.05	Put	Currency Future	281.0000	253.0000	(9.964)	0	0	0
02/09/2009	£ / R 2010/06/14	10.15	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
02/09/2009	£ / R 2010/06/14	18.55	Call	Currency Future	116.0000	126.0000	8.621	0	0	0
02/09/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,387.0000	5,258.0000	(2.395)	0	0	0
02/09/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,530.0000	4,406.0000	(2.737)	0	0	0
02/09/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,783.0000	6,652.0000	(1.931)	0	0	0
02/09/2009	£ / R 2010/06/14	16.15	Put	Currency Future	3,142.0000	3,026.0000	(3.692)	0	0	0
02/09/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,598.0000	3,477.0000	(3.363)	0	0	0
02/09/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,742.0000	8,606.0000	(1.556)	0	0	0
02/09/2009	£ / R 2010/06/14	17.65	Call	Currency Future	160.0000	174.0000	8.750	0	0	0
02/09/2009	£ / R 2010/06/14	22.00	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
02/09/2009	£ / R 2010/06/14	13.15	Call	Currency Future	904.0000	976.0000	7.965	0	0	0
02/09/2009	£ / R 2010/06/14	12.15	Put	Currency Future	310.0000	279.0000	(10.000)	0	0	0
02/09/2009	£ / R 2010/06/14	16.65	Call	Currency Future	227.0000	245.0000	7.930	0	0	0
02/09/2009	£ / R 2010/06/14	13.15	Put	Currency Future	775.0000	708.0000	(8.645)	0	0	0
02/09/2009	£ / R 2010/06/14	17.70	Call	Currency Future	157.0000	170.0000	8.280	0	0	0
02/09/2009	£ / R 2010/06/14	15.70	Call	Currency Future	322.0000	349.0000	8.385	0	0	0
02/09/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,510.0000	1,620.0000	7.285	0	0	0
02/09/2009	£ / R 2010/06/14	16.50	Call	Currency Future	239.0000	259.0000	8.368	0	0	0
02/09/2009	£ / R 2010/06/14	21.60	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
02/09/2009	£ / R 2010/06/14	11.05	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
02/09/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,016.0000	2,139.0000	6.101	0	0	0
02/09/2009	£ / R 2010/06/14	10.05	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,282.0000	3,419.0000	4.174	0	0	0
02/09/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,329.0000	2,463.0000	5.754	0	0	0
02/09/2009	£ / R 2010/06/14	10.40	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
02/09/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,460.0000	3,341.0000	(3.439)	0	0	0
02/09/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,625.0000	4,499.0000	(2.724)	0	0	0
02/09/2009	£ / R 2010/06/14	11.40	Put	Currency Future	137.0000	121.0000	(11.679)	0	0	0
02/09/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,296.0000	4,173.0000	(2.863)	0	0	0
02/09/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,730.0000	1,631.0000	(5.723)	0	0	0
02/09/2009	£ / R 2010/06/14	14.50	Call	Currency Future	509.0000	549.0000	7.859	0	0	0
02/09/2009	£ / R 2010/06/14	21.60	Put	Currency Future	8,346.0000	8,211.0000	(1.618)	0	0	0
02/09/2009	£ / R 2010/06/14	17.40	Call	Currency Future	175.0000	191.0000	9.143	0	0	0
02/09/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,369.0000	3,250.0000	(3.532)	0	0	0
02/09/2009	£ / R 2010/06/14	14.40	Call	Currency Future	530.0000	571.0000	7.736	0	0	0
02/09/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,651.0000	1,553.0000	(5.936)	0	0	0
02/09/2009	£ / R 2010/06/14	16.40	Call	Currency Future	248.0000	268.0000	8.065	0	0	0
02/09/2009	£ / R 2010/06/14	15.50	Call	Currency Future	348.0000	377.0000	8.333	0	0	0
02/09/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,569.0000	2,459.0000	(4.282)	0	0	0
02/09/2009	£ / R 2010/06/14	9.60	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
02/09/2009	£ / R 2010/06/14	12.60	Put	Currency Future	488.0000	436.0000	(10.656)	0	0	0
02/09/2009	£ / R 2010/06/14	19.60	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
02/09/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,721.0000	3,858.0000	3.682	0	0	0
02/09/2009	£ / R 2010/06/14	12.60	Call	Currency Future	1,167.0000	1,254.0000	7.455	0	0	0
02/09/2009	£ / R 2010/06/14	10.60	Call	Currency Future	2,753.0000	2,887.0000	4.867	0	0	0
02/09/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,397.0000	6,268.0000	(2.017)	0	0	0
02/09/2009	£ / R 2010/06/14	10.60	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
02/09/2009	£ / R 2010/06/14	16.45	Call	Currency Future	244.0000	263.0000	7.787	0	0	0
02/09/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,343.0000	4,219.0000	(2.855)	0	0	0
02/09/2009	£ / R 2010/06/14	17.45	Call	Currency Future	172.0000	187.0000	8.721	0	0	0
02/09/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,526.0000	2,417.0000	(4.315)	0	0	0
02/09/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,414.0000	3,295.0000	(3.486)	0	0	0
02/09/2009	£ / R 2010/06/14	15.45	Call	Currency Future	355.0000	385.0000	8.451	0	0	0
02/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,423.0000	2,556.0000	5.489	0	0	0
02/09/2009	£ / R 2010/06/14	12.95	Call	Currency Future	992.0000	1,069.0000	7.762	0	0	0
02/09/2009	£ / R 2010/06/14	9.95	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
02/09/2009	£ / R 2010/06/14	12.95	Put	Currency Future	663.0000	601.0000	(9.351)	0	0	0
02/09/2009	£ / R 2010/06/14	18.45	Call	Currency Future	120.0000	130.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,583.0000	1,696.0000	7.138	0	0	0
02/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
02/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,291.0000	5,163.0000	(2.419)	0	0	0
02/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,380.0000	3,516.0000	4.024	0	0	0
02/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	254.0000	228.0000	(10.236)	0	0	0
02/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,015.0000	1,094.0000	7.783	0	0	0
02/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	241.0000	216.0000	(10.373)	0	0	0
02/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,620.0000	1,734.0000	7.037	0	0	0
02/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,428.0000	3,565.0000	3.996	0	0	0
02/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
02/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	636.0000	576.0000	(9.434)	0	0	0
02/09/2009	€ / R	2009/09/14			Currency Future	11.1610	11.1911	0.270	11.2300	11.1600	21,312
02/09/2009	€ / R	2009/09/14	11.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	11.05	Call	Currency Future	201.0000	223.0000	10.945	0	0	0
02/09/2009	€ / R	2009/09/14	11.95	Put	Currency Future	803.0000	773.0000	(3.736)	0	0	0
02/09/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	11.40	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
02/09/2009	€ / R	2009/09/14	10.05	Call	Currency Future	1,116.0000	1,145.0000	2.599	0	0	0
02/09/2009	€ / R	2009/09/14	19.55	Put	Currency Future	8,389.0000	8,359.0000	(0.358)	0	0	0
02/09/2009	€ / R	2009/09/14	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	11.40	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
02/09/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,590.0000	2,559.0000	(1.197)	0	0	0
02/09/2009	€ / R	2009/09/14	7.50	Call	Currency Future	3,661.0000	3,691.0000	0.819	0	0	0
02/09/2009	€ / R	2009/09/14	9.05	Call	Currency Future	2,111.0000	2,141.0000	1.421	0	0	0
02/09/2009	€ / R	2009/09/14	13.40	Put	Currency Future	2,240.0000	2,210.0000	(1.339)	0	0	0
02/09/2009	€ / R	2009/09/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	11.40	Put	Currency Future	301.0000	273.0000	(9.302)	0	0	0
02/09/2009	€ / R	2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,493.0000	1,463.0000	(2.009)	0	0	0
02/09/2009	€ / R	2009/09/14	7.05	Call	Currency Future	4,111.0000	4,141.0000	0.730	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,562.0000	1,592.0000	1.921	0	0	0
02/09/2009	€ / R 2009/09/14	11.05	Put	Currency Future	90.0000	82.0000	(8.889)	0	0	0
02/09/2009	€ / R 2009/09/14	12.10	Put	Currency Future	949.0000	919.0000	(3.161)	0	0	0
02/09/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,439.0000	8,409.0000	(0.355)	0	0	0
02/09/2009	€ / R 2009/09/14	11.40	Put	Currency Future	301.0000	273.0000	(9.302)	0	0	0
02/09/2009	€ / R 2009/09/14	12.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,141.0000	2,110.0000	(1.448)	0	0	0
02/09/2009	€ / R 2009/09/14	11.30	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0
02/09/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,048.0000	1,017.0000	(2.958)	0	0	0
02/09/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,789.0000	2,759.0000	(1.076)	0	0	0
02/09/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,339.0000	6,309.0000	(0.473)	0	0	0
02/09/2009	€ / R 2009/09/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.30	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
02/09/2009	€ / R 2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,661.0000	2,691.0000	1.127	0	0	0
02/09/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,443.0000	1,413.0000	(2.079)	0	0	0
02/09/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,439.0000	4,409.0000	(0.676)	0	0	0
02/09/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,097.0000	1,066.0000	(2.826)	0	0	0
02/09/2009	€ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,339.0000	8,309.0000	(0.360)	0	0	0
02/09/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,111.0000	3,141.0000	0.964	0	0	0
02/09/2009	€ / R 2009/09/14	10.95	Call	Currency Future	277.0000	301.0000	8.664	0	0	0
02/09/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,295.0000	1,264.0000	(2.394)	0	0	0
02/09/2009	€ / R 2009/09/14	12.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.15	Put	Currency Future	998.0000	968.0000	(3.006)	0	0	0
02/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,490.0000	2,460.0000	(1.205)	0	0	0
02/09/2009	€ / R 2009/09/14	11.55	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
02/09/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,961.0000	1,991.0000	1.530	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,439.0000	6,409.0000	(0.466)	0	0	0
02/09/2009	€ / R 2009/09/14	12.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,340.0000	2,310.0000	(1.282)	0	0	0
02/09/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.15	Call	Currency Future	134.0000	153.0000	14.179	0	0	0
02/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,196.0000	1,165.0000	(2.592)	0	0	0
02/09/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,892.0000	1,861.0000	(1.638)	0	0	0
02/09/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.25	Put	Currency Future	187.0000	163.0000	(12.834)	0	0	0
02/09/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,889.0000	3,859.0000	(0.771)	0	0	0
02/09/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,039.0000	8,009.0000	(0.373)	0	0	0
02/09/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,612.0000	1,642.0000	1.861	0	0	0
02/09/2009	€ / R 2009/09/14	11.15	Put	Currency Future	123.0000	112.0000	(8.943)	0	0	0
02/09/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,146.0000	1,116.0000	(2.618)	0	0	0
02/09/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,141.0000	2,110.0000	(1.448)	0	0	0
02/09/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,443.0000	1,413.0000	(2.079)	0	0	0
02/09/2009	€ / R 2009/09/14	11.55	Put	Currency Future	429.0000	400.0000	(6.760)	0	0	0
02/09/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,961.0000	2,991.0000	1.013	0	0	0
02/09/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,389.0000	4,359.0000	(0.684)	0	0	0
02/09/2009	€ / R 2009/09/14	12.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,739.0000	2,709.0000	(1.095)	0	0	0
02/09/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,339.0000	4,309.0000	(0.691)	0	0	0
02/09/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,889.0000	7,859.0000	(0.380)	0	0	0
02/09/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,394.0000	1,363.0000	(2.224)	0	0	0
02/09/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,989.0000	7,959.0000	(0.376)	0	0	0
02/09/2009	€ / R 2009/09/14	11.50	Put	Currency Future	385.0000	356.0000	(7.532)	0	0	0
02/09/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.55	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
02/09/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,196.0000	1,165.0000	(2.592)	0	0	0
02/09/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,041.0000	2,011.0000	(1.470)	0	0	0
02/09/2009	€ / R 2009/09/14	11.25	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
02/09/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,039.0000	6,009.0000	(0.497)	0	0	0
02/09/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,662.0000	1,692.0000	1.805	0	0	0
02/09/2009	€ / R 2009/09/14	11.50	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
02/09/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.95	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,389.0000	6,359.0000	(0.470)	0	0	0
02/09/2009	€ / R 2009/09/14	11.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	€ / R 2009/09/14	13.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,889.0000	5,859.0000	(0.509)	0	0	0
02/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	519.0000	489.0000	(5.780)	0	0	0
02/09/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,039.0000	4,009.0000	(0.743)	0	0	0
02/09/2009	€ / R 2009/09/14	10.50	Call	Currency Future	679.0000	708.0000	4.271	0	0	0
02/09/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,989.0000	5,959.0000	(0.501)	0	0	0
02/09/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,842.0000	1,811.0000	(1.683)	0	0	0
02/09/2009	€ / R 2009/09/14	10.65	Call	Currency Future	538.0000	566.0000	5.204	0	0	0
02/09/2009	€ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,611.0000	2,641.0000	1.149	0	0	0
02/09/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,245.0000	1,215.0000	(2.410)	0	0	0
02/09/2009	€ / R 2009/09/14	10.50	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
02/09/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,161.0000	4,191.0000	0.721	0	0	0
02/09/2009	€ / R 2009/09/14	10.65	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/09/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,961.0000	3,991.0000	0.757	0	0	0
02/09/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,611.0000	3,641.0000	0.831	0	0	0
02/09/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,461.0000	2,491.0000	1.219	0	0	0
02/09/2009	€ / R 2009/09/14	12.00	Put	Currency Future	852.0000	821.0000	(3.638)	0	0	0
02/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.20	Call	Currency Future	970.0000	999.0000	2.990	0	0	0
02/09/2009	€ / R 2009/09/14	9.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,461.0000	3,491.0000	0.867	0	0	0
02/09/2009	€ / R 2009/09/14	12.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,161.0000	3,191.0000	0.949	0	0	0
02/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.45	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
02/09/2009	€ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	755.0000	725.0000	(3.974)	0	0	0
02/09/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.05	Put	Currency Future	900.0000	870.0000	(3.333)	0	0	0
02/09/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,493.0000	1,463.0000	(2.009)	0	0	0
02/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	707.0000	677.0000	(4.243)	0	0	0
02/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,991.0000	1,961.0000	(1.507)	0	0	0
02/09/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,512.0000	1,542.0000	1.984	0	0	0
02/09/2009	€ / R 2009/09/14	10.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	€ / R 2009/09/14	10.55	Call	Currency Future	632.0000	660.0000	4.430	0	0	0
02/09/2009	€ / R 2009/09/14	12.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,692.0000	1,662.0000	(1.773)	0	0	0
02/09/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
02/09/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,761.0000	3,791.0000	0.798	0	0	0
02/09/2009	€ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,511.0000	3,541.0000	0.854	0	0	0
02/09/2009	€ / R 2009/09/14	11.60	Put	Currency Future	473.0000	444.0000	(6.131)	0	0	0
02/09/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,239.0000	8,209.0000	(0.364)	0	0	0
02/09/2009	€ / R 2009/09/14	10.55	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,839.0000	2,809.0000	(1.057)	0	0	0
02/09/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
02/09/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,239.0000	6,209.0000	(0.481)	0	0	0
02/09/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,561.0000	2,591.0000	1.171	0	0	0
02/09/2009	€ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,511.0000	2,541.0000	1.195	0	0	0
02/09/2009	€ / R 2009/09/14	11.45	Put	Currency Future	342.0000	314.0000	(8.187)	0	0	0
02/09/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,039.0000	3,009.0000	(0.987)	0	0	0
02/09/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,489.0000	4,459.0000	(0.668)	0	0	0
02/09/2009	€ / R 2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,839.0000	3,809.0000	(0.781)	0	0	0
02/09/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,462.0000	1,492.0000	2.052	0	0	0
02/09/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,941.0000	1,911.0000	(1.546)	0	0	0
02/09/2009	€ / R 2009/09/14	12.15	Put	Currency Future	998.0000	968.0000	(3.006)	0	0	0
02/09/2009	€ / R 2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,642.0000	1,612.0000	(1.827)	0	0	0
02/09/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,941.0000	1,911.0000	(1.546)	0	0	0
02/09/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,539.0000	8,509.0000	(0.351)	0	0	0
02/09/2009	€ / R 2009/09/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,991.0000	1,961.0000	(1.507)	0	0	0
02/09/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,689.0000	3,659.0000	(0.813)	0	0	0
02/09/2009	€ / R 2009/09/14	15.70	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
02/09/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,742.0000	1,712.0000	(1.722)	0	0	0
02/09/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,165.0000	1,195.0000	2.575	0	0	0
02/09/2009	€ / R 2009/09/14	10.45	Call	Currency Future	727.0000	756.0000	3.989	0	0	0
02/09/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,761.0000	2,791.0000	1.087	0	0	0
02/09/2009	€ / R 2009/09/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,939.0000	2,909.0000	(1.021)	0	0	0
02/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,839.0000	7,809.0000	(0.383)	0	0	0
02/09/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,390.0000	2,360.0000	(1.255)	0	0	0
02/09/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,839.0000	5,809.0000	(0.514)	0	0	0
02/09/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,489.0000	6,459.0000	(0.462)	0	0	0
02/09/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,640.0000	2,609.0000	(1.174)	0	0	0
02/09/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,989.0000	2,959.0000	(1.004)	0	0	0
02/09/2009	€ / R 2009/09/14	10.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	€ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.15	Call	Currency Future	134.0000	153.0000	14.179	0	0	0
02/09/2009	€ / R 2009/09/14	12.50	Call	Currency Future	5.0000	5.0000	-	0	0	100
02/09/2009	€ / R 2009/09/14	10.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.10	Put	Currency Future	949.0000	919.0000	(3.161)	0	0	0
02/09/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,089.0000	6,059.0000	(0.493)	0	0	0
02/09/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,989.0000	3,959.0000	(0.752)	0	0	0
02/09/2009	€ / R 2009/09/14	11.15	Put	Currency Future	123.0000	112.0000	(8.943)	0	0	0
02/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	519.0000	489.0000	(5.780)	0	0	0
02/09/2009	€ / R 2009/09/14	10.40	Call	Currency Future	775.0000	804.0000	3.742	0	0	0
02/09/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,539.0000	4,509.0000	(0.661)	0	0	0
02/09/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,889.0000	2,859.0000	(1.038)	0	0	0
02/09/2009	€ / R 2009/09/14	12.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,089.0000	8,059.0000	(0.371)	0	0	0
02/09/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,489.0000	8,459.0000	(0.353)	0	0	0
02/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
02/09/2009	€ / R 2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,089.0000	3,059.0000	(0.971)	0	0	0
02/09/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,911.0000	2,941.0000	1.031	0	0	0
02/09/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.00	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/09/14	10.45	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
02/09/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,539.0000	6,509.0000	(0.459)	0	0	0
02/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,344.0000	1,314.0000	(2.232)	0	0	0
02/09/2009	€ / R 2009/09/14	9.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,911.0000	3,941.0000	0.767	0	0	0
02/09/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,019.0000	1,047.0000	2.748	0	0	0
02/09/2009	€ / R 2009/09/14	11.00	Call	Currency Future	238.0000	261.0000	9.664	0	0	0
02/09/2009	€ / R 2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.15	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
02/09/2009	€ / R 2009/09/14	11.20	Call	Currency Future	114.0000	123.0000	7.895	0	0	0
02/09/2009	€ / R 2009/09/14	10.30	Call	Currency Future	872.0000	901.0000	3.326	0	0	0
02/09/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,161.0000	2,191.0000	1.388	0	0	0
02/09/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,711.0000	3,741.0000	0.808	0	0	0
02/09/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,139.0000	6,109.0000	(0.489)	0	0	0
02/09/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,792.0000	1,762.0000	(1.674)	0	0	0
02/09/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,011.0000	2,041.0000	1.492	0	0	0
02/09/2009	€ / R 2009/09/14	11.60	Put	Currency Future	473.0000	444.0000	(6.131)	0	0	0
02/09/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,690.0000	2,659.0000	(1.152)	0	0	0
02/09/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,011.0000	3,041.0000	0.996	0	0	0
02/09/2009	€ / R 2009/09/14	11.10	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,211.0000	5,241.0000	0.576	0	0	0
02/09/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,139.0000	4,109.0000	(0.725)	0	0	0
02/09/2009	€ / R 2009/09/14	10.80	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
02/09/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,911.0000	1,941.0000	1.570	0	0	0
02/09/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.10	Call	Currency Future	166.0000	187.0000	12.651	0	0	0
02/09/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,211.0000	2,241.0000	1.357	0	0	0
02/09/2009	€ / R 2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.25	Call	Currency Future	921.0000	950.0000	3.149	0	0	0
02/09/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,011.0000	4,041.0000	0.748	0	0	0
02/09/2009	€ / R 2009/09/14	11.20	Put	Currency Future	153.0000	131.0000	(14.379)	0	0	0
02/09/2009	€ / R 2009/09/14	11.70	Put	Currency Future	565.0000	536.0000	(5.133)	0	0	0
02/09/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.70	Call	Currency Future	492.0000	520.0000	5.691	0	0	0
02/09/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
02/09/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,089.0000	4,059.0000	(0.734)	0	0	0
02/09/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,239.0000	3,209.0000	(0.926)	0	0	0
02/09/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,789.0000	3,759.0000	(0.792)	0	0	0
02/09/2009	€ / R 2009/09/14	10.70	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
02/09/2009	€ / R 2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.80	Call	Currency Future	403.0000	429.0000	6.452	0	0	0
02/09/2009	€ / R 2009/09/14	10.25	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.70	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
02/09/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,289.0000	5,259.0000	(0.567)	0	0	0
02/09/2009	€ / R 2009/09/14	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

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02/09/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,789.0000	6,759.0000	(0.442)	0	0	0
02/09/2009	€ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,692.0000	1,662.0000	(1.773)	0	0	0
02/09/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,939.0000	2,909.0000	(1.021)	0	0	0
02/09/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,939.0000	6,909.0000	(0.432)	0	0	0
02/09/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,139.0000	8,109.0000	(0.369)	0	0	0
02/09/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,139.0000	3,109.0000	(0.956)	0	0	0
02/09/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,439.0000	5,409.0000	(0.552)	0	0	0
02/09/2009	€ / R 2009/09/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,640.0000	2,609.0000	(1.174)	0	0	0
02/09/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,642.0000	1,612.0000	(1.827)	0	0	0
02/09/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,440.0000	2,410.0000	(1.230)	0	0	0
02/09/2009	€ / R 2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,543.0000	1,512.0000	(2.009)	0	0	0
02/09/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,239.0000	3,209.0000	(0.926)	0	0	0
02/09/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,061.0000	5,091.0000	0.593	0	0	0
02/09/2009	€ / R 2009/09/14	12.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,561.0000	3,591.0000	0.842	0	0	0
02/09/2009	€ / R 2009/09/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,742.0000	1,712.0000	(1.722)	0	0	0
02/09/2009	€ / R 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,061.0000	2,091.0000	1.456	0	0	0
02/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,490.0000	2,460.0000	(1.205)	0	0	0
02/09/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,139.0000	3,109.0000	(0.956)	0	0	0
02/09/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,761.0000	4,791.0000	0.630	0	0	0
02/09/2009	€ / R 2009/09/14	14.30	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
02/09/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,939.0000	3,909.0000	(0.762)	0	0	0
02/09/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,439.0000	3,409.0000	(0.872)	0	0	0
02/09/2009	€ / R 2009/09/14	10.60	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
02/09/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,339.0000	3,309.0000	(0.898)	0	0	0
02/09/2009	€ / R 2009/09/14	10.60	Call	Currency Future	585.0000	613.0000	4.786	0	0	0
02/09/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,239.0000	4,209.0000	(0.708)	0	0	0
02/09/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,739.0000	5,709.0000	(0.523)	0	0	0
02/09/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,239.0000	7,209.0000	(0.414)	0	0	0
02/09/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	12.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.90	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
02/09/2009	€ / R 2009/09/14	10.90	Call	Currency Future	317.0000	343.0000	8.202	0	0	0
02/09/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,261.0000	3,291.0000	0.920	0	0	0
02/09/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,761.0000	1,791.0000	1.704	0	0	0
02/09/2009	€ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,892.0000	1,861.0000	(1.638)	0	0	0
02/09/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,240.0000	2,210.0000	(1.339)	0	0	0
02/09/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,440.0000	2,410.0000	(1.230)	0	0	0
02/09/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,290.0000	2,260.0000	(1.310)	0	0	0
02/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,390.0000	2,360.0000	(1.255)	0	0	0
02/09/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,540.0000	2,510.0000	(1.181)	0	0	0
02/09/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,593.0000	1,562.0000	(1.946)	0	0	0
02/09/2009	€ / R 2009/09/14	10.85	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
02/09/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	10.75	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
02/09/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/09/14	10.85	Call	Currency Future	359.0000	385.0000	7.242	0	0	0
02/09/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,091.0000	2,061.0000	(1.435)	0	0	0
02/09/2009	€ / R 2009/09/14	10.75	Call	Currency Future	447.0000	474.0000	6.040	0	0	0
02/09/2009	€ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,190.0000	2,160.0000	(1.370)	0	0	0
02/09/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,690.0000	2,659.0000	(1.152)	0	0	0
02/09/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	€ / R 2009/09/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,739.0000	2,709.0000	(1.095)	0	0	0
02/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
02/09/2009	€ / R 2009/09/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.35	Put	Currency Future	261.0000	235.0000	(9.962)	0	0	0
02/09/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,190.0000	2,160.0000	(1.370)	0	0	0
02/09/2009	€ / R 2009/09/14	11.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.80	Put	Currency Future	659.0000	629.0000	(4.552)	0	0	0
02/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	755.0000	725.0000	(3.974)	0	0	0
02/09/2009	€ / R 2009/09/14	11.45	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
02/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	707.0000	677.0000	(4.243)	0	0	0
02/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
02/09/2009	€ / R 2009/09/14	11.35	Put	Currency Future	261.0000	235.0000	(9.962)	0	0	0
02/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.75	Put	Currency Future	612.0000	582.0000	(4.902)	0	0	0
02/09/2009	€ / R 2009/09/14	11.75	Call	Currency Future	23.0000	23.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	11.45	Put	Currency Future	342.0000	314.0000	(8.187)	0	0	0
02/09/2009	€ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,711.0000	1,741.0000	1.753	0	0	0
02/09/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,289.0000	4,259.0000	(0.699)	0	0	0
02/09/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,711.0000	2,741.0000	1.107	0	0	0
02/09/2009	€ / R 2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,289.0000	6,259.0000	(0.477)	0	0	0
02/09/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,289.0000	8,259.0000	(0.362)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,861.0000	3,891.0000	0.777	0	0	0
02/09/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,861.0000	2,891.0000	1.049	0	0	0
02/09/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,861.0000	1,891.0000	1.612	0	0	0
02/09/2009	€ / R	2009/12/14			Currency Future	11.3498	11.3816	0.280	11.4400	11.4400	13,565
02/09/2009	€ / R	2009/12/14	10.45	Call	Currency Future	983.0000	1,004.0000	2.136	0	0	0
02/09/2009	€ / R	2009/12/14	13.35	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
02/09/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,611.0000	2,642.0000	1.187	0	0	0
02/09/2009	€ / R	2009/12/14	12.90	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
02/09/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,362.0000	4,330.0000	(0.734)	0	0	0
02/09/2009	€ / R	2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R	2009/12/14	16.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	€ / R	2009/12/14	10.90	Call	Currency Future	657.0000	672.0000	2.283	0	0	0
02/09/2009	€ / R	2009/12/14	11.95	Call	Currency Future	233.0000	235.0000	0.858	0	0	0
02/09/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,325.0000	3,293.0000	(0.962)	0	0	0
02/09/2009	€ / R	2009/12/14	10.35	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
02/09/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,075.0000	2,044.0000	(1.494)	0	0	0
02/09/2009	€ / R	2009/12/14	7.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,374.0000	3,342.0000	(0.948)	0	0	0
02/09/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,504.0000	3,535.0000	0.885	0	0	0
02/09/2009	€ / R	2009/12/14	16.05	Put	Currency Future	4,710.0000	4,678.0000	(0.679)	0	0	0
02/09/2009	€ / R	2009/12/14	10.90	Put	Currency Future	208.0000	190.0000	(8.654)	0	0	0
02/09/2009	€ / R	2009/12/14	11.95	Put	Currency Future	833.0000	803.0000	(3.601)	0	0	0
02/09/2009	€ / R	2009/12/14	11.15	Put	Currency Future	311.0000	291.0000	(6.431)	0	0	0
02/09/2009	€ / R	2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R	2009/12/14	13.20	Call	Currency Future	84.0000	84.0000	-	0	0	0
02/09/2009	€ / R	2009/12/14	12.90	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
02/09/2009	€ / R	2009/12/14	15.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,402.0000	8,370.0000	(0.381)	0	0	0
02/09/2009	€ / R	2009/12/14	10.85	Put	Currency Future	190.0000	174.0000	(8.421)	0	0	0
02/09/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,760.0000	4,728.0000	(0.672)	0	0	0
02/09/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,454.0000	3,485.0000	0.898	0	0	0
02/09/2009	€ / R	2009/12/14	11.25	Call	Currency Future	460.0000	470.0000	2.174	0	0	0
02/09/2009	€ / R	2009/12/14	12.45	Call	Currency Future	149.0000	150.0000	0.671	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	511.0000	522.0000	2.153	0	0	0
02/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,007.0000	3,038.0000	1.031	0	0	0
02/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,654.0000	1,623.0000	(1.874)	0	0	0
02/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	143.0000	129.0000	(9.790)	0	0	0
02/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,355.0000	3,386.0000	0.924	0	0	0
02/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,250.0000	1,219.0000	(2.480)	0	0	0
02/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	829.0000	847.0000	2.171	0	0	0
02/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	90.0000	90.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,513.0000	2,543.0000	1.194	0	0	0
02/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,718.0000	3,686.0000	(0.861)	0	0	0
02/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
02/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,002.0000	4,033.0000	0.775	0	0	0
02/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,517.0000	1,486.0000	(2.044)	0	0	0
02/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	294.0000	298.0000	1.361	0	0	0
02/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,603.0000	3,635.0000	0.888	0	0	0
02/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,840.0000	1,808.0000	(1.739)	0	0	0
02/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
02/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,683.0000	1,712.0000	1.723	0	0	0
02/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,511.0000	4,479.0000	(0.709)	0	0	0
02/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
02/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,365.0000	2,396.0000	1.311	0	0	0
02/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	117.0000	117.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,634.0000	1,664.0000	1.836	0	0	0
02/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,654.0000	1,623.0000	(1.874)	0	0	0
02/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,661.0000	2,691.0000	1.127	0	0	0
02/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.85	Put	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
02/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,305.0000	3,336.0000	0.938	0	0	0
02/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
02/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,023.0000	2,053.0000	1.483	0	0	0
02/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,412.0000	4,379.0000	(0.748)	0	0	0
02/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,310.0000	2,279.0000	(1.342)	0	0	0
02/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,779.0000	1,809.0000	1.686	0	0	0
02/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,653.0000	3,685.0000	0.876	0	0	0
02/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	690.0000	705.0000	2.174	0	0	0
02/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,902.0000	3,934.0000	0.820	0	0	0
02/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
02/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	127.0000	127.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
02/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,472.0000	1,441.0000	(2.106)	0	0	0
02/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	143.0000	144.0000	0.699	0	0	80
02/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
02/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,316.0000	2,347.0000	1.339	0	0	0
02/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,463.0000	2,494.0000	1.259	0	0	0
02/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,276.0000	3,244.0000	(0.977)	0	0	0
02/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,382.0000	1,351.0000	(2.243)	0	0	0
02/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,065.0000	1,092.0000	2.535	0	0	0
02/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,122.0000	2,092.0000	(1.414)	0	0	0
02/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	356.0000	362.0000	1.685	0	0	0
02/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
02/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,703.0000	3,734.0000	0.837	0	0	0
02/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,538.0000	1,567.0000	1.886	0	0	0
02/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
02/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,006.0000	5,974.0000	(0.533)	0	0	0
02/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
02/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	507.0000	480.0000	(5.325)	0	0	0
02/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
02/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	94.0000	82.0000	(12.766)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,347.0000	1,375.0000	2.079	0	0	0
02/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,490.0000	1,519.0000	1.946	0	0	0
02/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	474.0000	448.0000	(5.485)	0	0	0
02/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,206.0000	1,175.0000	(2.570)	0	0	0
02/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,002.0000	7,970.0000	(0.400)	0	0	0
02/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	122.0000	122.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	644.0000	616.0000	(4.348)	0	0	0
02/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	943.0000	964.0000	2.227	0	0	0
02/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,710.0000	2,741.0000	1.144	0	0	0
02/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	12,547
02/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	324.0000	328.0000	1.235	0	0	0
02/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	28.0000	28.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,255.0000	3,286.0000	0.952	0	0	0
02/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,394.0000	1,423.0000	2.080	0	0	0
02/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,305.0000	6,273.0000	(0.508)	0	0	0
02/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	574.0000	546.0000	(4.878)	0	0	0
02/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
02/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
02/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,015.0000	3,982.0000	(0.822)	0	0	0
02/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,902.0000	7,870.0000	(0.405)	0	0	0
02/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,178.0000	3,146.0000	(1.007)	0	0	0
02/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
02/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,299.0000	1,327.0000	2.156	0	0	0
02/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,570.0000	3,538.0000	(0.896)	0	0	0
02/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	112.0000	113.0000	0.893	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
02/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,563.0000	1,531.0000	(2.047)	0	0	0
02/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,101.0000	4,133.0000	0.780	0	0	0
02/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	244.0000	246.0000	0.820	0	0	0
02/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,312.0000	4,280.0000	(0.742)	0	0	0
02/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,561.0000	4,529.0000	(0.702)	0	0	0
02/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	360.0000	338.0000	(6.111)	0	0	0
02/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,338.0000	1,307.0000	(2.317)	0	0	0
02/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,660.0000	4,628.0000	(0.687)	0	0	0
02/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	194.0000	196.0000	1.031	0	0	0
02/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
02/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,747.0000	1,715.0000	(1.832)	0	0	0
02/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	794.0000	765.0000	(3.652)	0	0	0
02/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,731.0000	1,761.0000	1.733	0	0	0
02/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	288.0000	269.0000	(6.597)	0	0	0
02/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,036.0000	1,005.0000	(2.992)	0	0	0
02/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,608.0000	1,577.0000	(1.928)	0	0	0
02/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,294.0000	1,263.0000	(2.396)	0	0	0
02/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,877.0000	1,907.0000	1.598	0	0	0
02/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	793.0000	810.0000	2.144	0	0	0
02/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,405.0000	6,373.0000	(0.500)	0	0	0
02/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	186.0000	187.0000	0.538	0	0	13,482
02/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	994.0000	964.0000	(3.018)	0	0	0
02/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,852.0000	3,884.0000	0.831	0	0	0
02/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	596.0000	609.0000	2.181	0	0	0
02/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	374.0000	380.0000	1.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,793.0000	1,762.0000	(1.729)	0	0	0
02/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,934.0000	1,902.0000	(1.655)	0	0	0
02/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,106.0000	3,137.0000	0.998	0	0	0
02/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,858.0000	2,889.0000	1.085	0	0	0
02/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	246.0000	228.0000	(7.317)	0	0	0
02/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	78.0000	78.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	718.0000	689.0000	(4.039)	0	0	0
02/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
02/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,302.0000	8,270.0000	(0.385)	0	0	0
02/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,114.0000	4,082.0000	(0.778)	0	0	0
02/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,906.0000	5,874.0000	(0.542)	0	0	0
02/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
02/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,669.0000	3,637.0000	(0.872)	0	0	0
02/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,856.0000	5,824.0000	(0.546)	0	0	0
02/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	97.0000	97.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
02/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
02/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,163.0000	1,132.0000	(2.666)	0	0	0
02/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,852.0000	7,821.0000	(0.395)	0	0	0
02/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
02/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,925.0000	1,956.0000	1.610	0	0	0
02/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	538.0000	550.0000	2.230	0	0	0
02/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
02/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,206.0000	1,175.0000	(2.570)	0	0	0
02/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,158.0000	1,186.0000	2.418	0	0	0
02/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,759.0000	2,790.0000	1.124	0	0	0
02/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,427.0000	1,396.0000	(2.172)	0	0	0
02/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	132.0000	133.0000	0.758	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,078.0000	1,047.0000	(2.876)	0	0	0
02/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,382.0000	1,351.0000	(2.243)	0	0	0
02/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,028.0000	1,997.0000	(1.529)	0	0	0
02/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	309.0000	313.0000	1.294	0	0	0
02/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,252.0000	8,220.0000	(0.388)	0	0	0
02/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,075.0000	2,044.0000	(1.494)	0	0	0
02/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,908.0000	2,939.0000	1.066	0	0	0
02/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	681.0000	652.0000	(4.258)	0	0	0
02/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,255.0000	6,223.0000	(0.512)	0	0	0
02/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
02/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,904.0000	6,872.0000	(0.463)	0	0	0
02/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,105.0000	6,073.0000	(0.524)	0	0	0
02/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
02/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
02/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	609.0000	581.0000	(4.598)	0	0	0
02/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,102.0000	8,070.0000	(0.395)	0	0	0
02/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,554.0000	6,522.0000	(0.488)	0	0	0
02/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,120.0000	1,090.0000	(2.679)	0	0	0
02/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
02/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	281.0000	284.0000	1.068	0	0	0
02/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,407.0000	5,375.0000	(0.592)	0	0	0
02/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,163.0000	4,131.0000	(0.769)	0	0	0
02/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
02/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,504.0000	6,472.0000	(0.492)	0	0	0
02/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,121.0000	2,151.0000	1.414	0	0	0
02/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,753.0000	3,784.0000	0.826	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,551.0000	8,520.0000	(0.363)	0	0	0
02/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	127.0000	127.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	756.0000	727.0000	(3.836)	0	0	0
02/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,427.0000	1,396.0000	(2.172)	0	0	0
02/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	255.0000	258.0000	1.176	0	0	0
02/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,952.0000	7,920.0000	(0.402)	0	0	0
02/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
02/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	758.0000	774.0000	2.111	0	0	0
02/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	412.0000	390.0000	(5.340)	0	0	0
02/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	158.0000	143.0000	(9.494)	0	0	0
02/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	170.0000	171.0000	0.588	0	0	0
02/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,502.0000	8,470.0000	(0.376)	0	0	0
02/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	412.0000	421.0000	2.184	0	0	0
02/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	626.0000	640.0000	2.236	0	0	0
02/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,916.0000	3,884.0000	(0.817)	0	0	0
02/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,934.0000	2,903.0000	(1.057)	0	0	0
02/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	173.0000	158.0000	(8.671)	0	0	0
02/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	53.0000	53.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,956.0000	5,924.0000	(0.537)	0	0	0
02/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	723.0000	739.0000	2.213	0	0	0
02/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,036.0000	1,005.0000	(2.992)	0	0	0
02/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
02/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,453.0000	2,422.0000	(1.264)	0	0	0
02/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	335.0000	314.0000	(6.269)	0	0	0
02/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	36.0000	36.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	22.0000	22.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	393.0000	399.0000	1.527	0	0	0
02/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,205.0000	1,233.0000	2.324	0	0	0
02/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,472.0000	3,440.0000	(0.922)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	443.0000	417.0000	(5.869)	0	0	0
02/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,169.0000	2,199.0000	1.383	0	0	0
02/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,461.0000	4,429.0000	(0.717)	0	0	0
02/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
02/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,263.0000	4,230.0000	(0.774)	0	0	0
02/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,152.0000	8,120.0000	(0.393)	0	0	0
02/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
02/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
02/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	34.0000	34.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,586.0000	1,615.0000	1.828	0	0	0
02/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,753.0000	3,784.0000	0.826	0	0	0
02/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,644.0000	2,613.0000	(1.172)	0	0	0
02/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,562.0000	2,593.0000	1.210	0	0	0
02/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,837.0000	2,806.0000	(1.093)	0	0	0
02/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,267.0000	2,297.0000	1.323	0	0	0
02/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,151.0000	4,183.0000	0.771	0	0	0
02/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,741.0000	2,709.0000	(1.167)	0	0	0
02/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,768.0000	3,735.0000	(0.876)	0	0	0
02/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	485.0000	496.0000	2.268	0	0	0
02/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	116.0000	104.0000	(10.345)	0	0	0
02/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,423.0000	3,391.0000	(0.935)	0	0	0
02/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,155.0000	6,123.0000	(0.520)	0	0	0
02/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,156.0000	3,187.0000	0.982	0	0	0
02/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	866.0000	885.0000	2.194	0	0	0
02/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,213.0000	4,181.0000	(0.760)	0	0	0
02/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	23.0000	23.0000	-	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
02/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
02/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	267.0000	248.0000	(7.116)	0	0	0
02/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,886.0000	2,854.0000	(1.109)	0	0	0
02/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,754.0000	6,722.0000	(0.474)	0	0	0
02/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,203.0000	7,171.0000	(0.444)	0	0	0
02/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,258.0000	5,226.0000	(0.609)	0	0	0
02/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,866.0000	3,834.0000	(0.828)	0	0	0
02/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,706.0000	5,674.0000	(0.561)	0	0	0
02/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,554.0000	3,585.0000	0.872	0	0	0
02/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	567.0000	579.0000	2.116	0	0	0
02/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,596.0000	2,565.0000	(1.194)	0	0	0
02/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,828.0000	1,858.0000	1.641	0	0	0
02/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
02/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,692.0000	2,661.0000	(1.152)	0	0	0
02/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	46.0000	46.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
02/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	78.0000	78.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,028.0000	1,997.0000	(1.529)	0	0	0
02/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,700.0000	1,669.0000	(1.824)	0	0	0
02/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
02/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,500.0000	2,469.0000	(1.240)	0	0	0
02/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,122.0000	2,092.0000	(1.414)	0	0	0
02/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
02/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
02/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,793.0000	1,762.0000	(1.729)	0	0	0
02/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	226.0000	208.0000	(7.965)	0	0	0
02/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	87.0000	87.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,310.0000	2,279.0000	(1.342)	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
02/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	46.0000	46.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,521.0000	3,489.0000	(0.909)	0	0	0
02/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	87.0000	87.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,887.0000	1,855.0000	(1.696)	0	0	0
02/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,548.0000	2,517.0000	(1.217)	0	0	0
02/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,596.0000	2,565.0000	(1.194)	0	0	0
02/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,548.0000	2,517.0000	(1.217)	0	0	0
02/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
02/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
02/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,840.0000	1,808.0000	(1.739)	0	0	0
02/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,057.0000	3,088.0000	1.014	0	0	0
02/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	39.0000	39.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
02/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,887.0000	1,855.0000	(1.696)	0	0	0
02/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
02/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
02/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,358.0000	2,327.0000	(1.315)	0	0	0
02/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
02/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,500.0000	2,469.0000	(1.240)	0	0	0
02/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,789.0000	2,757.0000	(1.147)	0	0	0
02/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,405.0000	2,374.0000	(1.289)	0	0	0
02/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,741.0000	2,709.0000	(1.167)	0	0	0
02/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
02/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
02/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	90.0000	90.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,052.0000	4,083.0000	0.765	0	0	0
02/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
02/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,983.0000	2,951.0000	(1.073)	0	0	0
02/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	81.0000	81.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,263.0000	2,232.0000	(1.370)	0	0	0
02/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,965.0000	3,933.0000	(0.807)	0	0	0
02/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	33.0000	33.0000	-	0	0	0

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02/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,112.0000	1,139.0000	2.428	0	0	0
02/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
02/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,981.0000	1,949.0000	(1.615)	0	0	0
02/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,072.0000	2,102.0000	1.448	0	0	0
02/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,216.0000	2,185.0000	(1.399)	0	0	0
02/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
02/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,263.0000	2,232.0000	(1.370)	0	0	0
02/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,169.0000	2,138.0000	(1.429)	0	0	0
02/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
02/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
02/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	913.0000	883.0000	(3.286)	0	0	0
02/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,358.0000	2,327.0000	(1.315)	0	0	0
02/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	386.0000	364.0000	(5.699)	0	0	0
02/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	212.0000	214.0000	0.943	0	0	0
02/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
02/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	435.0000	445.0000	2.299	0	0	0
02/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	340.0000	344.0000	1.176	0	0	0
02/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	540.0000	513.0000	(5.000)	0	0	0
02/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	953.0000	923.0000	(3.148)	0	0	0
02/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	222.0000	224.0000	0.901	0	0	0
02/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	872.0000	843.0000	(3.326)	0	0	0
02/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,355.0000	6,323.0000	(0.504)	0	0	0
02/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,454.0000	6,422.0000	(0.496)	0	0	0
02/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,452.0000	8,420.0000	(0.379)	0	0	0
02/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,352.0000	8,320.0000	(0.383)	0	0	0
02/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,952.0000	3,984.0000	0.810	0	0	0
02/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,957.0000	2,988.0000	1.048	0	0	0
02/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,974.0000	2,004.0000	1.520	0	0	0
02/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	14.0000	14.0000	-	0	0	0

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02/09/2009	€ / R	2009/12/14	10.40	Put	Currency Future	74.0000	64.0000	(13.514)	0	0	0
02/09/2009	€ / R	2009/12/14	10.40	Call	Currency Future	1,024.0000	1,046.0000	2.148	0	0	0
02/09/2009	€ / R	2009/12/14	9.40	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,055.0000	6,023.0000	(0.528)	0	0	0
02/09/2009	€ / R	2009/12/14	8.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,064.0000	4,032.0000	(0.787)	0	0	0
02/09/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,052.0000	8,020.0000	(0.397)	0	0	0
02/09/2009	€ / R	2010/03/15			Currency Future	11.5337	11.5666	0.285	0.0000	0.0000	1,398
02/09/2009	€ / R	2010/03/15	11.55	Call	Currency Future	594.0000	600.0000	1.010	0	0	0
02/09/2009	€ / R	2010/03/15	10.80	Call	Currency Future	990.0000	1,005.0000	1.515	0	0	0
02/09/2009	€ / R	2010/03/15	17.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	19.45	Put	Currency Future	7,926.0000	7,893.0000	(0.416)	0	0	0
02/09/2009	€ / R	2010/03/15	13.45	Put	Currency Future	2,121.0000	2,089.0000	(1.509)	0	0	0
02/09/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,909.0000	2,940.0000	1.066	0	0	0
02/09/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,400.0000	3,432.0000	0.941	0	0	0
02/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	109.0000	109.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	8.55	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/09/2009	€ / R	2010/03/15	11.40	Call	Currency Future	660.0000	668.0000	1.212	0	0	0
02/09/2009	€ / R	2010/03/15	9.80	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
02/09/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,331.0000	6,298.0000	(0.521)	0	0	0
02/09/2009	€ / R	2010/03/15	11.80	Call	Currency Future	507.0000	511.0000	0.789	0	0	0
02/09/2009	€ / R	2010/03/15	17.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,894.0000	3,926.0000	0.822	0	0	0
02/09/2009	€ / R	2010/03/15	9.15	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
02/09/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,284.0000	4,251.0000	(0.770)	0	0	0
02/09/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,007.0000	3,039.0000	1.064	0	0	0
02/09/2009	€ / R	2010/03/15	11.55	Put	Currency Future	611.0000	583.0000	(4.583)	0	0	0
02/09/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,800.0000	1,829.0000	1.611	0	0	0
02/09/2009	€ / R	2010/03/15	11.80	Put	Currency Future	774.0000	745.0000	(3.747)	0	0	0
02/09/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,421.0000	3,388.0000	(0.965)	0	0	0
02/09/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,998.0000	3,965.0000	(0.825)	0	0	0
02/09/2009	€ / R	2010/03/15	7.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,419.0000	2,450.0000	1.282	0	0	0
02/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,392.0000	2,360.0000	(1.338)	0	0	0
02/09/2009	€ / R	2010/03/15	7.55	Put	Currency Future	9.0000	9.0000	-	0	0	0

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02/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
02/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,324.0000	8,291.0000	(0.396)	0	0	0
02/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
02/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	82.0000	82.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,490.0000	1,516.0000	1.745	0	0	0
02/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,325.0000	3,293.0000	(0.962)	0	0	0
02/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,993.0000	4,025.0000	0.801	0	0	0
02/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	527.0000	501.0000	(4.934)	0	0	0
02/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,761.0000	2,793.0000	1.159	0	0	0
02/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	707.0000	678.0000	(4.102)	0	0	0
02/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	156.0000	144.0000	(7.692)	0	0	0
02/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,089.0000	1,107.0000	1.653	0	0	0
02/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,876.0000	7,843.0000	(0.419)	0	0	0
02/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	256.0000	239.0000	(6.641)	0	0	0
02/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,091.0000	4,124.0000	0.807	0	0	0
02/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,125.0000	8,092.0000	(0.406)	0	0	0
02/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
02/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,885.0000	5,852.0000	(0.561)	0	0	0
02/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,427.0000	4,394.0000	(0.745)	0	0	0
02/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,696.0000	3,728.0000	0.866	0	0	0
02/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	205.0000	205.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	674.0000	646.0000	(4.154)	0	0	0
02/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
02/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	68.0000	68.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,225.0000	8,191.0000	(0.413)	0	0	0
02/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	868.0000	880.0000	1.382	0	0	13,636
02/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	283.0000	284.0000	0.353	0	0	0
02/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,127.0000	2,158.0000	1.457	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	558.0000	562.0000	0.717	0	0	0
02/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	401.0000	378.0000	(5.736)	0	0	0
02/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,232.0000	6,199.0000	(0.530)	0	0	0
02/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	638.0000	644.0000	0.940	0	0	0
02/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
02/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
02/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	206.0000	190.0000	(7.767)	0	0	0
02/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	92.0000	92.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,274.0000	8,241.0000	(0.399)	0	0	0
02/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	159.0000	159.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,332.0000	4,299.0000	(0.762)	0	0	0
02/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,696.0000	3,728.0000	0.866	0	0	0
02/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,105.0000	3,137.0000	1.031	0	0	0
02/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	185.0000	186.0000	0.541	0	0	0
02/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	784.0000	795.0000	1.403	0	0	0
02/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,175.0000	2,207.0000	1.471	0	0	0
02/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	554.0000	528.0000	(4.693)	0	0	0
02/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	66.0000	66.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	477.0000	480.0000	0.629	0	0	0
02/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
02/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,760.0000	2,728.0000	(1.159)	0	0	0
02/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,282.0000	6,248.0000	(0.541)	0	0	0
02/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
02/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
02/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,373.0000	3,340.0000	(0.978)	0	0	0
02/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,239.0000	1,260.0000	1.695	0	0	0
02/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,937.0000	1,968.0000	1.600	0	0	0
02/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,853.0000	1,820.0000	(1.781)	0	0	0
02/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	52.0000	52.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,154.0000	3,186.0000	1.015	0	0	0
02/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	107.0000	107.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	492.0000	495.0000	0.610	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,755.0000	1,784.0000	1.652	0	0	0
02/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
02/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,190.0000	4,157.0000	(0.788)	0	0	0
02/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	144.0000	144.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	114.0000	106.0000	(7.018)	0	0	0
02/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
02/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,438.0000	2,405.0000	(1.354)	0	0	0
02/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,712.0000	2,744.0000	1.180	0	0	0
02/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,571.0000	4,538.0000	(0.722)	0	0	0
02/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	758.0000	768.0000	1.319	0	0	0
02/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,030.0000	2,061.0000	1.527	0	0	0
02/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,763.0000	4,730.0000	(0.693)	0	0	0
02/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	540.0000	545.0000	0.926	0	0	0
02/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
02/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,132.0000	6,099.0000	(0.538)	0	0	0
02/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	96.0000	96.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,447.0000	1,472.0000	1.728	0	0	0
02/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,280.0000	1,302.0000	1.719	0	0	0
02/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	316.0000	317.0000	0.316	0	0	13,636
02/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,550.0000	1,518.0000	(2.065)	0	0	0
02/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,141.0000	4,173.0000	0.773	0	0	0
02/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	808.0000	779.0000	(3.589)	0	0	0
02/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	958.0000	973.0000	1.566	0	0	0
02/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	462.0000	466.0000	0.866	0	0	0
02/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,612.0000	3,580.0000	(0.886)	0	0	0
02/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	176.0000	176.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,370.0000	2,401.0000	1.308	0	0	0
02/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	209.0000	210.0000	0.478	0	0	0
02/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,941.0000	1,909.0000	(1.649)	0	0	0
02/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	334.0000	314.0000	(5.988)	0	0	0
02/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	61.0000	61.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	274.0000	256.0000	(6.569)	0	0	0
02/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	73.0000	73.0000	-	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
02/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	249.0000	249.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
02/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,950.0000	3,917.0000	(0.835)	0	0	0
02/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	137.0000	137.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,469.0000	3,436.0000	(0.951)	0	0	0
02/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,621.0000	1,648.0000	1.666	0	0	0
02/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	843.0000	814.0000	(3.440)	0	0	0
02/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,302.0000	2,269.0000	(1.434)	0	0	0
02/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,765.0000	1,733.0000	(1.813)	0	0	0
02/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
02/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	225.0000	226.0000	0.444	0	0	0
02/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,382.0000	1,350.0000	(2.315)	0	0	0
02/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,710.0000	1,738.0000	1.637	0	0	0
02/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,826.0000	7,793.0000	(0.422)	0	0	0
02/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
02/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	356.0000	334.0000	(6.180)	0	0	0
02/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	424.0000	401.0000	(5.425)	0	0	0
02/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,076.0000	2,043.0000	(1.590)	0	0	0
02/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
02/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,565.0000	2,597.0000	1.248	0	0	0
02/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,708.0000	3,676.0000	(0.863)	0	0	0
02/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
02/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	146.0000	135.0000	(7.534)	0	0	0
02/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,805.0000	3,772.0000	(0.867)	0	0	0
02/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,663.0000	2,695.0000	1.202	0	0	0
02/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	422.0000	425.0000	0.711	0	0	0
02/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	839.0000	851.0000	1.430	0	0	0
02/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
02/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
02/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	47.0000	47.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,548.0000	3,580.0000	0.902	0	0	0
02/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	879.0000	849.0000	(3.413)	0	0	0
02/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	93.0000	87.0000	(6.452)	0	0	0

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02/09/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,715.0000	4,682.0000	(0.700)	0	0	0
02/09/2009	€ / R	2010/03/15	15.55	Put	Currency Future	4,095.0000	4,062.0000	(0.806)	0	0	0
02/09/2009	€ / R	2010/03/15	15.25	Call	Currency Future	89.0000	89.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,647.0000	3,679.0000	0.877	0	0	0
02/09/2009	€ / R	2010/03/15	10.00	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
02/09/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,577.0000	1,604.0000	1.712	0	0	0
02/09/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,807.0000	2,774.0000	(1.176)	0	0	0
02/09/2009	€ / R	2010/03/15	10.55	Put	Currency Future	176.0000	162.0000	(7.955)	0	0	0
02/09/2009	€ / R	2010/03/15	11.25	Put	Currency Future	449.0000	425.0000	(5.345)	0	0	0
02/09/2009	€ / R	2010/03/15	15.85	Call	Currency Future	63.0000	63.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	9.05	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
02/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,507.0000	1,475.0000	(2.123)	0	0	0
02/09/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,757.0000	3,724.0000	(0.878)	0	0	0
02/09/2009	€ / R	2010/03/15	11.25	Call	Currency Future	733.0000	742.0000	1.228	0	0	0
02/09/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,380.0000	4,347.0000	(0.753)	0	0	0
02/09/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,667.0000	2,635.0000	(1.200)	0	0	0
02/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	291.0000	292.0000	0.344	0	0	0
02/09/2009	€ / R	2010/03/15	15.20	Call	Currency Future	90.0000	90.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	10.25	Put	Currency Future	121.0000	112.0000	(7.438)	0	0	0
02/09/2009	€ / R	2010/03/15	18.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	9.90	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
02/09/2009	€ / R	2010/03/15	13.00	Call	Currency Future	255.0000	256.0000	0.392	0	0	0
02/09/2009	€ / R	2010/03/15	14.05	Call	Currency Future	151.0000	151.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	238.0000	222.0000	(6.723)	0	0	0
02/09/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,619.0000	4,586.0000	(0.714)	0	0	0
02/09/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,431.0000	6,398.0000	(0.513)	0	0	0
02/09/2009	€ / R	2010/03/15	10.90	Call	Currency Future	927.0000	941.0000	1.510	0	0	0
02/09/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,721.0000	1,689.0000	(1.859)	0	0	0
02/09/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,499.0000	3,531.0000	0.915	0	0	0
02/09/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,351.0000	3,383.0000	0.955	0	0	0
02/09/2009	€ / R	2010/03/15	19.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	14.90	Call	Currency Future	102.0000	102.0000	-	0	0	0
02/09/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,483.0000	2,451.0000	(1.289)	0	0	0
02/09/2009	€ / R	2010/03/15	8.05	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/09/2009	€ / R	2010/03/15	8.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/09/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,302.0000	3,333.0000	0.939	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,529.0000	2,497.0000	(1.265)	0	0	0
02/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	167.0000	167.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,934.0000	5,901.0000	(0.556)	0	0	0
02/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,516.0000	2,548.0000	1.272	0	0	0
02/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,678.0000	1,646.0000	(1.907)	0	0	0
02/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	231.0000	231.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
02/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,746.0000	3,778.0000	0.854	0	0	0
02/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,592.0000	1,560.0000	(2.010)	0	0	0
02/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	54.0000	54.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	313.0000	294.0000	(6.070)	0	0	0
02/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,809.0000	1,776.0000	(1.824)	0	0	0
02/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,321.0000	2,353.0000	1.379	0	0	0
02/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,424.0000	8,390.0000	(0.404)	0	0	0
02/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	163.0000	163.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	276.0000	277.0000	0.362	0	0	0
02/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	988.0000	958.0000	(3.036)	0	0	0
02/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	50.0000	50.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	262.0000	262.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,714.0000	2,681.0000	(1.216)	0	0	0
02/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	269.0000	269.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
02/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	897.0000	910.0000	1.449	0	0	0
02/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,660.0000	3,628.0000	(0.874)	0	0	0
02/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,159.0000	1,178.0000	1.639	0	0	0
02/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,405.0000	1,429.0000	1.708	0	0	0
02/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	294.0000	275.0000	(6.463)	0	0	0
02/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,523.0000	4,490.0000	(0.730)	0	0	0
02/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	915.0000	885.0000	(3.279)	0	0	0
02/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	94.0000	94.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
02/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,635.0000	1,603.0000	(1.957)	0	0	0
02/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,523.0000	8,490.0000	(0.387)	0	0	0
02/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,564.0000	3,532.0000	(0.898)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,475.0000	4,442.0000	(0.737)	0	0	0
02/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,449.0000	3,481.0000	0.928	0	0	0
02/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,853.0000	2,821.0000	(1.122)	0	0	0
02/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,667.0000	4,634.0000	(0.707)	0	0	0
02/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
02/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	242.0000	243.0000	0.413	0	0	0
02/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	195.0000	196.0000	0.513	0	0	0
02/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,621.0000	2,589.0000	(1.221)	0	0	0
02/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	448.0000	451.0000	0.670	0	0	0
02/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	811.0000	823.0000	1.480	0	0	0
02/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,212.0000	2,179.0000	(1.492)	0	0	0
02/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	98.0000	98.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	100.0000	100.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,467.0000	2,499.0000	1.297	0	0	0
02/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	79.0000	79.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,976.0000	7,943.0000	(0.414)	0	0	0
02/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,836.0000	5,803.0000	(0.565)	0	0	0
02/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	155.0000	155.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	378.0000	356.0000	(5.820)	0	0	0
02/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,580.0000	6,547.0000	(0.502)	0	0	0
02/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
02/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,516.0000	3,484.0000	(0.910)	0	0	0
02/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
02/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,033.0000	6,000.0000	(0.547)	0	0	0
02/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,530.0000	6,497.0000	(0.505)	0	0	0
02/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,575.0000	2,543.0000	(1.243)	0	0	0
02/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	100.0000	93.0000	(7.000)	0	0	0
02/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
02/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,533.0000	1,560.0000	1.761	0	0	0
02/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,026.0000	7,993.0000	(0.411)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
02/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,897.0000	1,865.0000	(1.687)	0	0	0
02/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,573.0000	8,540.0000	(0.385)	0	0	0
02/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	582.0000	555.0000	(4.639)	0	0	0
02/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
02/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,175.0000	8,142.0000	(0.404)	0	0	0
02/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	616.0000	622.0000	0.974	0	0	0
02/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,810.0000	2,842.0000	1.139	0	0	0
02/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	951.0000	921.0000	(3.155)	0	0	0
02/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,845.0000	1,875.0000	1.626	0	0	0
02/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	576.0000	581.0000	0.868	0	0	0
02/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,022.0000	1,038.0000	1.566	0	0	0
02/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
02/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	642.0000	614.0000	(4.361)	0	0	0
02/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,665.0000	1,693.0000	1.682	0	0	0
02/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,597.0000	3,629.0000	0.890	0	0	0
02/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,047.0000	4,014.0000	(0.815)	0	0	0
02/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	707.0000	678.0000	(4.102)	0	0	0
02/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,795.0000	3,827.0000	0.843	0	0	0
02/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	80.0000	80.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	540.0000	545.0000	0.926	0	0	0
02/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	435.0000	438.0000	0.690	0	0	0
02/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,182.0000	6,149.0000	(0.534)	0	0	0
02/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,614.0000	2,646.0000	1.224	0	0	0
02/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,984.0000	5,950.0000	(0.568)	0	0	0
02/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,901.0000	3,869.0000	(0.820)	0	0	0
02/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,224.0000	2,255.0000	1.394	0	0	0
02/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0

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02/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,203.0000	3,235.0000	0.999	0	0	0
02/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,190.0000	4,222.0000	0.764	0	0	0
02/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
02/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,321.0000	1,344.0000	1.741	0	0	0
02/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	137.0000	127.0000	(7.299)	0	0	0
02/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	364.0000	366.0000	0.549	0	0	0
02/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,844.0000	3,877.0000	0.858	0	0	0
02/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	85.0000	85.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,947.0000	2,914.0000	(1.120)	0	0	0
02/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
02/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,891.0000	1,921.0000	1.586	0	0	0
02/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	131.0000	131.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
02/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	214.0000	215.0000	0.467	0	0	0
02/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,055.0000	1,072.0000	1.611	0	0	0
02/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,180.0000	1,149.0000	(2.627)	0	0	0
02/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
02/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,031.0000	1,998.0000	(1.625)	0	0	0
02/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,859.0000	2,891.0000	1.119	0	0	0
02/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,088.0000	3,056.0000	(1.036)	0	0	0
02/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,042.0000	4,074.0000	0.792	0	0	0
02/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
02/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,056.0000	3,088.0000	1.047	0	0	0
02/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	165.0000	153.0000	(7.273)	0	0	0
02/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	334.0000	335.0000	0.299	0	0	0
02/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,300.0000	1,269.0000	(2.385)	0	0	0
02/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,199.0000	1,219.0000	1.668	0	0	0
02/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	200.0000	200.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	299.0000	300.0000	0.334	0	0	0
02/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,078.0000	2,110.0000	1.540	0	0	0
02/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,465.0000	1,433.0000	(2.184)	0	0	0
02/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,347.0000	2,314.0000	(1.406)	0	0	0

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02/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,237.0000	4,204.0000	(0.779)	0	0	0
02/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	71.0000	71.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,278.0000	3,245.0000	(1.007)	0	0	0
02/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	112.0000	112.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,166.0000	2,134.0000	(1.477)	0	0	0
02/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	181.0000	181.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	122.0000	122.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	410.0000	412.0000	0.488	0	0	0
02/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,026.0000	995.0000	(3.021)	0	0	0
02/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,102.0000	1,071.0000	(2.813)	0	0	0
02/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	386.0000	388.0000	0.518	0	0	0
02/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	740.0000	711.0000	(3.919)	0	0	0
02/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	684.0000	692.0000	1.170	0	0	0
02/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	523.0000	528.0000	0.956	0	0	0
02/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	398.0000	400.0000	0.503	0	0	0
02/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	500.0000	475.0000	(5.000)	0	0	0
02/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,064.0000	1,033.0000	(2.914)	0	0	0
02/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,381.0000	6,348.0000	(0.517)	0	0	0
02/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,374.0000	8,341.0000	(0.394)	0	0	0
02/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,481.0000	6,447.0000	(0.525)	0	0	0
02/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,473.0000	8,440.0000	(0.389)	0	0	0
02/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
02/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,983.0000	2,014.0000	1.563	0	0	0
02/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	76.0000	76.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,257.0000	2,224.0000	(1.462)	0	0	0
02/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
02/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	190.0000	176.0000	(7.368)	0	0	0
02/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,124.0000	1,142.0000	1.601	0	0	0
02/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,142.0000	4,109.0000	(0.797)	0	0	0
02/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,083.0000	6,049.0000	(0.559)	0	0	0
02/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	9.0000	9.0000	-	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
02/09/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,944.0000	3,976.0000	0.811	0	0	0
02/09/2009	€ / R	2010/03/15	7.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	€ / R	2010/03/15	8.60	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,075.0000	8,042.0000	(0.409)	0	0	0
02/09/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,958.0000	2,990.0000	1.082	0	0	0
02/09/2009	AL13	2009/11/05			Index Future	249.0380	249.1030	0.026	0.0000	0.0000	10
02/09/2009	ALBI	2009/11/05			Index Future	297.6670	298.2190	0.185	298.6500	298.6500	757
02/09/2009	ALBI	2010/02/04			Index Future	303.1330	303.6900	0.184	0.0000	0.0000	0
02/09/2009	CRD1	2009/11/05			Index Future	127.5850	127.7390	0.121	0.0000	0.0000	2
02/09/2009	CRD1	2010/02/04			Index Future	129.9280	130.0820	0.119	0.0000	0.0000	0
02/09/2009	GOVI	2009/11/05			jGovi	299.4810	300.0150	0.178	0.0000	0.0000	543
02/09/2009	GOVI	2010/02/04			jGovi	304.9805	305.5180	0.176	0.0000	0.0000	0
02/09/2009	ILBI	2009/11/05			Index Future	362.4050	362.4050	-	0.0000	0.0000	3
02/09/2009	J153	2010/08/31			jSwap	7.3931	7.3749	(0.246)	0.0000	0.0000	0
02/09/2009	J157	2015/09/15			jSwap	8.6000	8.5440	(0.651)	0.0000	0.0000	0
02/09/2009	J186	2026/12/21			jSwap	8.1680	8.1240	(0.539)	0.0000	0.0000	0
02/09/2009	J201	2014/12/22			jSwap	8.4540	8.3980	(0.662)	0.0000	0.0000	0
02/09/2009	J203	2017/09/15			jSwap	8.6910	8.6340	(0.656)	0.0000	0.0000	0
02/09/2009	J204	2018/12/21			jSwap	8.6350	8.5800	(0.637)	0.0000	0.0000	0
02/09/2009	J207	2020/01/15			jSwap	8.6200	8.5640	(0.650)	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
02/09/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
02/09/2009	JFRA 2009/11/05			jFra	6.8930	6.8890	(0.058)	0.0000	0.0000	0
02/09/2009	JFRA 2010/02/04			jFra	6.9290	6.9240	(0.072)	0.0000	0.0000	0
02/09/2009	JFRA 2010/05/06			jFra	7.0720	7.0630	(0.127)	0.0000	0.0000	0
02/09/2009	JFRA 2010/08/05			jFra	7.3990	7.3580	(0.554)	0.0000	0.0000	0
02/09/2009	JFRA 2010/11/04			jFra	7.7000	7.6780	(0.286)	0.0000	0.0000	0
02/09/2009	JN02 2009/11/05			jNote	7.5810	7.5640	(0.224)	0.0000	0.0000	0
02/09/2009	JN02 2010/02/04			jNote	7.8070	7.7850	(0.282)	0.0000	0.0000	0
02/09/2009	JN05 2009/11/05			jNote	8.4420	8.3830	(0.699)	0.0000	0.0000	0
02/09/2009	JN05 2010/02/04			jNote	8.5740	8.5100	(0.746)	0.0000	0.0000	0
02/09/2009	JN10 2009/11/05			jNote	8.5820	8.5250	(0.664)	0.0000	0.0000	0
02/09/2009	JN10 2010/02/04			jNote	8.6330	8.5740	(0.683)	0.0000	0.0000	0
02/09/2009	JROD 2009/09/30			jRod	7.0270	7.0220	(0.071)	0.0000	0.0000	0
02/09/2009	JROD 2009/10/30			jRod	7.0050	6.9990	(0.086)	0.0000	0.0000	0
02/09/2009	JROD 2009/11/30			jRod	7.1180	7.1100	(0.112)	0.0000	0.0000	0
02/09/2009	JROD 2009/12/31			jRod	7.1720	7.1660	(0.084)	0.0000	0.0000	0
02/09/2009	OTH1 2009/11/05			Index Future	287.7210	288.3630	0.223	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	OTH1	2010/02/04			Index Future	293.0040	293.6530	0.221	0.0000	0.0000	0
02/09/2009	R153	2009/11/05			Bond Future	7.4670	7.4440	(0.308)	0.0000	0.0000	0
02/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	780.0000	762.0000	(2.308)	0	0	0
02/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
02/09/2009	R155	2009/11/05			Bond Future	7.5050	7.4700	(0.466)	0.0000	0.0000	0
02/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	713.0000	751.0000	5.330	0	0	0
02/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	283.0000	258.0000	(8.834)	0	0	0
02/09/2009	R157	2009/11/05			Bond Future	8.3300	8.2950	(0.420)	0.0000	0.0000	6,733
02/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,649.0000	4,483.0000	(3.571)	0	0	0
02/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	213.0000	230.0000	7.981	0	0	0
02/09/2009	R157	2010/02/04			Bond Future	8.3990	8.3630	(0.429)	0.0000	0.0000	0
02/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,281.0000	4,147.0000	(3.130)	0	0	0
02/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	977.0000	1,024.0000	4.811	0	0	0
02/09/2009	R157	2010/05/06			Bond Future	8.4270	8.3890	(0.451)	0.0000	0.0000	0
02/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,810.0000	2,902.0000	3.274	0	0	0
02/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,460.0000	2,370.0000	(3.659)	0	0	0
02/09/2009	R157	2010/08/05			Bond Future	8.4120	8.3720	(0.476)	0.0000	0.0000	0
02/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,331.0000	2,252.0000	(3.389)	0	0	0
02/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,873.0000	3,978.0000	2.711	0	0	0
02/09/2009	R186	2009/11/05			Bond Future	8.9120	8.8690	(0.482)	0.0000	0.0000	11,394
02/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	142.0000	158.0000	11.268	0	0	240
02/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,208.0000	3,423.0000	6.702	0	0	0
02/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,158.0000	11,761.0000	(3.265)	0	0	0
02/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,368.0000	2,170.0000	(8.361)	0	0	5,000
02/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	55.0000	62.0000	12.727	0	0	5,000
02/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,637.0000	3,382.0000	(7.011)	0	0	240
02/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,067.0000	2,226.0000	7.692	0	0	0
02/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,901.0000	14,494.0000	(2.731)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	R186	2010/02/04			Bond Future	8.9550	8.9110	(0.491)	0.0000	0.0000	0
02/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,767.0000	1,875.0000	6.112	0	0	0
02/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,750.0000	8,440.0000	(3.543)	0	0	0
02/09/2009	R186	2010/05/06			Bond Future	8.9800	8.9350	(0.501)	0.0000	0.0000	0
02/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,181.0000	4,974.0000	(3.995)	0	0	0
02/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,369.0000	5,584.0000	4.004	0	0	0
02/09/2009	R186	2010/08/05			Bond Future	8.9870	8.9410	(0.512)	0.0000	0.0000	0
02/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,794.0000	4,612.0000	(3.796)	0	0	0
02/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,199.0000	7,446.0000	3.431	0	0	0
02/09/2009	R201	2009/11/05			Bond Future	8.3920	8.3470	(0.536)	0.0000	0.0000	2
02/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	129.0000	144.0000	11.628	0	0	0
02/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,894.0000	3,724.0000	(4.366)	0	0	0
02/09/2009	R201	2010/02/04			Bond Future	8.4530	8.4060	(0.556)	0.0000	0.0000	0
02/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,301.0000	4,149.0000	(3.534)	0	0	0
02/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	448.0000	481.0000	7.366	0	0	0
02/09/2009	R201	2010/05/06			Bond Future	8.4750	8.4260	(0.578)	0.0000	0.0000	0
02/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,008.0000	1,915.0000	(4.631)	0	0	0
02/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,102.0000	2,195.0000	4.424	0	0	0
02/09/2009	R201	2010/08/05			Bond Future	8.4550	8.4030	(0.615)	0.0000	0.0000	0
02/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,363.0000	3,482.0000	3.539	0	0	0
02/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,419.0000	1,350.0000	(4.863)	0	0	0
02/09/2009	R203	2009/11/05			Bond Future	8.8300	8.7970	(0.374)	0.0000	0.0000	1,570
02/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,723.0000	7,549.0000	(2.253)	0	0	0
02/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	99.0000	105.0000	6.061	0	0	0
02/09/2009	R203	2010/02/04			Bond Future	8.8970	8.8610	(0.405)	0.0000	0.0000	0
02/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,050.0000	4,910.0000	(2.772)	0	0	0
02/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,253.0000	1,304.0000	4.070	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
02/09/2009	R203	2010/05/06			Bond Future	8.9310	8.8940	(0.414)	0.0000	0.0000	0
02/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,517.0000	3,613.0000	2.730	0	0	0
02/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,160.0000	3,065.0000	(3.006)	0	0	0
02/09/2009	R203	2010/08/05			Bond Future	8.9360	8.8980	(0.425)	0.0000	0.0000	0
02/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,192.0000	3,107.0000	(2.663)	0	0	0
02/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,764.0000	4,871.0000	2.246	0	0	0
02/09/2009	R204	2009/11/05			Bond Future	8.8330	8.8000	(0.374)	0.0000	0.0000	2,566
02/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,507.0000	8,316.0000	(2.245)	0	0	0
02/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	106.0000	112.0000	5.660	0	0	0
02/09/2009	R204	2010/02/04			Bond Future	8.8890	8.8550	(0.382)	0.0000	0.0000	0
02/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,390.0000	1,443.0000	3.813	0	0	0
02/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,523.0000	5,377.0000	(2.643)	0	0	0
02/09/2009	R204	2010/05/06			Bond Future	8.9210	8.8850	(0.404)	0.0000	0.0000	0
02/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,448.0000	3,346.0000	(2.958)	0	0	0
02/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,898.0000	4,002.0000	2.668	0	0	0
02/09/2009	R204	2010/08/05			Bond Future	8.9280	8.8910	(0.414)	0.0000	0.0000	0
02/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,149.0000	3,059.0000	(2.858)	0	0	0
02/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,931.0000	5,049.0000	2.393	0	0	0
02/09/2009	R206	2009/11/05			Bond Future	8.4200	8.3850	(0.416)	0.0000	0.0000	1,121
02/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,291.0000	3,181.0000	(3.342)	0	0	0
02/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	103.0000	112.0000	8.738	0	0	0
02/09/2009	R206	2010/02/04			Bond Future	8.4910	8.4540	(0.436)	0.0000	0.0000	0
02/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	371.0000	391.0000	5.391	0	0	0
02/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,626.0000	3,527.0000	(2.730)	0	0	0
02/09/2009	R206	2010/05/06			Bond Future	8.5240	8.4850	(0.458)	0.0000	0.0000	0
02/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,391.0000	1,337.0000	(3.882)	0	0	0
02/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,076.0000	2,141.0000	3.131	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	R206	2010/08/05			Bond Future	8.5080	8.4660	(0.494)	0.0000	0.0000	0
02/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,571.0000	2,645.0000	2.878	0	0	0
02/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,173.0000	1,126.0000	(4.007)	0	0	0
02/09/2009	R207	2009/11/05			Bond Future	8.9400	8.9170	(0.257)	0.0000	0.0000	600
02/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,467.0000	9,329.0000	(1.458)	0	0	0
02/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	79.0000	82.0000	3.797	0	0	0
02/09/2009	R207	2010/02/04			Bond Future	8.9940	8.9700	(0.267)	0.0000	0.0000	0
02/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,954.0000	5,844.0000	(1.847)	0	0	0
02/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,346.0000	1,381.0000	2.600	0	0	0
02/09/2009	R207	2010/05/06			Bond Future	9.0280	9.0040	(0.266)	0.0000	0.0000	0
02/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,219.0000	3,151.0000	(2.112)	0	0	0
02/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,514.0000	4,588.0000	1.639	0	0	0
02/09/2009	R207	2010/08/05			Bond Future	9.0400	9.0160	(0.265)	0.0000	0.0000	0
02/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,937.0000	2,879.0000	(1.975)	0	0	0
02/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,552.0000	5,633.0000	1.459	0	0	0
02/09/2009	R208	2009/11/05			Bond Future	8.9580	8.9250	(0.368)	0.0000	0.0000	5,125
02/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,180.0000	7,978.0000	(2.469)	0	0	0
02/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	91.0000	98.0000	7.692	0	0	0
02/09/2009	R208	2010/02/04			Bond Future	9.0100	8.9760	(0.377)	0.0000	0.0000	0
02/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,789.0000	4,643.0000	(3.049)	0	0	0
02/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,546.0000	1,611.0000	4.204	0	0	0
02/09/2009	R208	2010/05/06			Bond Future	9.0400	9.0050	(0.387)	0.0000	0.0000	0
02/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,204.0000	4,322.0000	2.807	0	0	0
02/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,933.0000	2,836.0000	(3.307)	0	0	0
02/09/2009	R208	2010/08/05			Bond Future	9.0490	9.0130	(0.398)	0.0000	0.0000	0
02/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,950.0000	2,864.0000	(2.915)	0	0	0
02/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,617.0000	5,748.0000	2.332	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
02/09/2009	R209	2009/11/05			Bond Future	8.4550	8.4030	(0.615)	0.0000	0.0000	3,051
02/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	86.0000	100.0000	16.279	0	0	0
02/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,955.0000	10,378.0000	4.249	0	0	0
02/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	114.0000	92.0000	(19.298)	0	0	2,970
02/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,208.0000	13,769.0000	(3.090)	0	0	0
02/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	778.0000	674.0000	(13.368)	0	0	0
02/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,547.0000	11,117.0000	(3.724)	0	0	0
02/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,194.0000	5,534.0000	6.546	0	0	0
02/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	30.0000	35.0000	16.667	0	0	5,000
02/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	9,083.0000	8,670.0000	(4.547)	0	0	0
02/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	214.0000	245.0000	14.486	0	0	0
02/09/2009	R209	2010/02/04			Bond Future	8.4780	8.4250	(0.625)	0.0000	0.0000	0
02/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,949.0000	9,579.0000	(3.719)	0	0	0
02/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	902.0000	982.0000	8.869	0	0	2,500
02/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,778.0000	12,181.0000	3.422	0	0	0
02/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	483.0000	435.0000	(9.938)	0	0	0
02/09/2009	R209	2010/05/06			Bond Future	8.4860	8.4320	(0.636)	0.0000	0.0000	0
02/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,506.0000	4,287.0000	(4.860)	0	0	0
02/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,624.0000	4,863.0000	5.169	0	0	0
02/09/2009	R209	2010/08/05			Bond Future	8.4790	8.4240	(0.649)	0.0000	0.0000	0
02/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,323.0000	4,132.0000	(4.418)	0	0	0
02/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,554.0000	6,829.0000	4.196	0	0	0
02/09/2009	TRT1	2009/11/05			Index Future	295.6900	296.2200	0.179	0.0000	0.0000	100
02/09/2009	TRT1	2010/02/04			Index Future	301.1200	301.6540	0.177	0.0000	0.0000	0
02/09/2009	ZAAD	2009/09/14			Currency Future	6.5312	6.5442	0.199	0.0000	0.0000	240,943
02/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	625.0000	611.0000	(2.240)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.35	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
02/09/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	37.0000	37.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	166.0000	154.0000	(7.229)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,831.0000	3,844.0000	0.339	0	0	0
02/09/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,119.0000	4,106.0000	(0.316)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
02/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	674.0000	661.0000	(1.929)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	576.0000	562.0000	(2.431)	0	0	0
02/09/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,181.0000	3,194.0000	0.409	0	0	0
02/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	350.0000	359.0000	2.571	0	0	0
02/09/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,119.0000	2,106.0000	(0.613)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	48.0000	48.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,919.0000	3,906.0000	(0.332)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	674.0000	661.0000	(1.929)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,181.0000	1,194.0000	1.101	0	0	0
02/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
02/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	872.0000	858.0000	(1.606)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	723.0000	710.0000	(1.798)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,181.0000	2,194.0000	0.596	0	0	0
02/09/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,769.0000	5,756.0000	(0.225)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	96.0000	85.0000	(11.458)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
02/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	773.0000	759.0000	(1.811)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	576.0000	562.0000	(2.431)	0	0	0
02/09/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	350.0000	359.0000	2.571	0	0	0
02/09/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	773.0000	759.0000	(1.811)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	527.0000	514.0000	(2.467)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,119.0000	8,106.0000	(0.160)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	248.0000	235.0000	(5.242)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	96.0000	85.0000	(11.458)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	625.0000	611.0000	(2.240)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,819.0000	1,806.0000	(0.715)	0	0	0
02/09/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,119.0000	6,106.0000	(0.212)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,021.0000	1,008.0000	(1.273)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	685.0000	697.0000	1.752	0	0	0
02/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,819.0000	7,806.0000	(0.166)	0	0	0
02/09/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,019.0000	3,006.0000	(0.431)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	454.0000	2.483	0	0	0
02/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	206.0000	193.0000	(6.311)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	77.0000	79.0000	2.597	0	0	0
02/09/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,069.0000	8,056.0000	(0.161)	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
02/09/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,919.0000	5,906.0000	(0.220)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	971.0000	958.0000	(1.339)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	587.0000	599.0000	2.044	0	0	0
02/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	431.0000	418.0000	(3.016)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	527.0000	514.0000	(2.467)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	587.0000	599.0000	2.044	0	0	0
02/09/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,269.0000	8,256.0000	(0.157)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,919.0000	7,906.0000	(0.164)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	872.0000	858.0000	(1.606)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,819.0000	5,806.0000	(0.223)	0	0	0
02/09/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	431.0000	418.0000	(3.016)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
02/09/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,219.0000	2,206.0000	(0.586)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,069.0000	4,056.0000	(0.319)	0	0	0
02/09/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	338.0000	324.0000	(4.142)	0	0	0
02/09/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	304.0000	313.0000	2.961	0	0	0
02/09/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	77.0000	79.0000	2.597	0	0	0
02/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	260.0000	269.0000	3.462	0	0	0
02/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,081.0000	4,094.0000	0.319	0	0	0
02/09/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

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02/09/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	292.0000	279.0000	(4.452)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	921.0000	908.0000	(1.412)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,031.0000	4,044.0000	0.323	0	0	0
02/09/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,519.0000	4,506.0000	(0.288)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	218.0000	225.0000	3.211	0	0	0
02/09/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	822.0000	809.0000	(1.582)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,131.0000	4,144.0000	0.315	0	0	0
02/09/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,969.0000	1,956.0000	(0.660)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,819.0000	3,806.0000	(0.340)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,520.0000	1,507.0000	(0.855)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	539.0000	550.0000	2.041	0	0	0
02/09/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,131.0000	2,144.0000	0.610	0	0	0
02/09/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,032.0000	1,045.0000	1.260	0	0	0
02/09/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	479.0000	466.0000	(2.714)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,181.0000	4,194.0000	0.311	0	0	0
02/09/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,019.0000	6,006.0000	(0.216)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,131.0000	3,144.0000	0.415	0	0	0
02/09/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,831.0000	2,844.0000	0.459	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	636.0000	648.0000	1.887	0	0	0
02/09/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,969.0000	3,956.0000	(0.328)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	384.0000	371.0000	(3.385)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,231.0000	4,244.0000	0.307	0	0	0
02/09/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,481.0000	1,494.0000	0.878	0	0	0
02/09/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	454.0000	2.483	0	0	0
02/09/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	384.0000	371.0000	(3.385)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,169.0000	2,156.0000	(0.599)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	37.0000	37.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,769.0000	1,756.0000	(0.735)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,031.0000	2,044.0000	0.640	0	0	0
02/09/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,769.0000	3,756.0000	(0.345)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	206.0000	193.0000	(6.311)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,969.0000	7,956.0000	(0.163)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
02/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	292.0000	279.0000	(4.452)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,231.0000	2,244.0000	0.583	0	0	0
02/09/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,081.0000	3,094.0000	0.422	0	0	0
02/09/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,231.0000	3,244.0000	0.402	0	0	0
02/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,231.0000	1,244.0000	1.056	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,081.0000	2,094.0000	0.625	0	0	0
02/09/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,831.0000	1,844.0000	0.710	0	0	0
02/09/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,219.0000	6,206.0000	(0.209)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,169.0000	8,156.0000	(0.159)	0	0	0
02/09/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,781.0000	5,794.0000	0.225	0	0	0
02/09/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,169.0000	6,156.0000	(0.211)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,769.0000	7,756.0000	(0.167)	0	0	0
02/09/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	833.0000	846.0000	1.561	0	0	0
02/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	178.0000	184.0000	3.371	0	0	0
02/09/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,131.0000	1,144.0000	1.149	0	0	0
02/09/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,069.0000	6,056.0000	(0.214)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	178.0000	184.0000	3.371	0	0	0
02/09/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,481.0000	4,494.0000	0.290	0	0	0
02/09/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	734.0000	747.0000	1.771	0	0	0
02/09/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
02/09/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,981.0000	2,994.0000	0.436	0	0	0
02/09/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,169.0000	4,156.0000	(0.312)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	491.0000	502.0000	2.240	0	0	0
02/09/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,981.0000	5,994.0000	0.217	0	0	0
02/09/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,281.0000	4,294.0000	0.304	0	0	0
02/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	260.0000	269.0000	3.462	0	0	0
02/09/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,781.0000	2,794.0000	0.467	0	0	0
02/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	166.0000	154.0000	(7.229)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,781.0000	3,794.0000	0.344	0	0	0
02/09/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,219.0000	3,206.0000	(0.404)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	48.0000	48.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,781.0000	1,794.0000	0.730	0	0	0
02/09/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
02/09/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	784.0000	796.0000	1.531	0	0	0
02/09/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,719.0000	1,706.0000	(0.756)	0	0	0
02/09/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,082.0000	1,095.0000	1.201	0	0	0
02/09/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,719.0000	4,706.0000	(0.275)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,881.0000	3,894.0000	0.335	0	0	0
02/09/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,269.0000	6,256.0000	(0.207)	0	0	0
02/09/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,881.0000	2,894.0000	0.451	0	0	0
02/09/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,281.0000	1,294.0000	1.015	0	0	0
02/09/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,881.0000	1,894.0000	0.691	0	0	0
02/09/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,019.0000	4,006.0000	(0.323)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,919.0000	1,906.0000	(0.677)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0

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02/09/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,019.0000	8,006.0000	(0.162)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,919.0000	3,906.0000	(0.332)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,869.0000	1,856.0000	(0.696)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,919.0000	7,906.0000	(0.164)	0	0	0
02/09/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,869.0000	7,856.0000	(0.165)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	982.0000	995.0000	1.324	0	0	0
02/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,981.0000	3,994.0000	0.327	0	0	0
02/09/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,869.0000	5,856.0000	(0.222)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,919.0000	5,906.0000	(0.220)	0	0	0
02/09/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,869.0000	3,856.0000	(0.336)	0	0	0
02/09/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,981.0000	1,994.0000	0.656	0	0	0
02/09/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	883.0000	896.0000	1.472	0	0	0
02/09/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,069.0000	2,056.0000	(0.628)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,269.0000	4,256.0000	(0.305)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,019.0000	2,006.0000	(0.644)	0	0	0
02/09/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/09/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,931.0000	3,944.0000	0.331	0	0	0
02/09/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

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02/09/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	933.0000	945.0000	1.286	0	0	0
02/09/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,931.0000	1,944.0000	0.673	0	0	0
02/09/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,731.0000	1,744.0000	0.751	0	0	0
02/09/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,731.0000	2,744.0000	0.476	0	0	0
02/09/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,931.0000	2,944.0000	0.444	0	0	0
02/09/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,219.0000	4,206.0000	(0.308)	0	0	0
02/09/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,219.0000	8,206.0000	(0.158)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,269.0000	2,256.0000	(0.573)	0	0	0
02/09/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,731.0000	3,744.0000	0.348	0	0	0
02/09/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,531.0000	4,544.0000	0.287	0	0	0
02/09/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,470.0000	1,457.0000	(0.884)	0	0	0
02/09/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,031.0000	3,044.0000	0.429	0	0	0
02/09/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,531.0000	1,544.0000	0.849	0	0	0
02/09/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,969.0000	2,956.0000	(0.438)	0	0	0
02/09/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,469.0000	4,456.0000	(0.291)	0	0	0
02/09/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,969.0000	5,956.0000	(0.218)	0	0	0
02/09/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,031.0000	6,044.0000	0.216	0	0	0
02/09/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14			Currency Future	6.5926	6.6057	0.199	0.0000	0.0000	705
02/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,945.0000	1,958.0000	0.668	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	568.0000	556.0000	(2.113)	0	0	0
02/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	692.0000	680.0000	(1.734)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	146.0000	140.0000	(4.110)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	380.0000	369.0000	(2.895)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	224.0000	228.0000	1.786	0	0	0
02/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,993.0000	4,006.0000	0.326	0	0	0
02/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,314.0000	2,301.0000	(0.562)	0	0	0
02/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,193.0000	4,206.0000	0.310	0	0	0
02/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,043.0000	4,056.0000	0.322	0	0	0
02/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
02/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
02/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	610.0000	620.0000	1.639	0	0	0
02/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	457.0000	466.0000	1.969	0	0	0
02/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
02/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	282.0000	272.0000	(3.546)	0	0	0
02/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,166.0000	2,152.0000	(0.646)	0	0	0
02/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,203.0000	1,216.0000	1.081	0	0	0
02/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,044.0000	2,057.0000	0.636	0	0	0
02/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
02/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	130.0000	125.0000	(3.846)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	415.0000	404.0000	(2.651)	0	0	0
02/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,309.0000	4,296.0000	(0.302)	0	0	0
02/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,959.0000	3,946.0000	(0.328)	0	0	0
02/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	779.0000	766.0000	(1.669)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	423.0000	430.0000	1.655	0	0	0
02/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	282.0000	272.0000	(3.546)	0	0	0
02/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	531.0000	540.0000	1.695	0	0	0
02/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
02/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	389.0000	396.0000	1.799	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	130.0000	125.0000	(3.846)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
02/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,194.0000	2,207.0000	0.593	0	0	0
02/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,958.0000	7,945.0000	(0.163)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	101.0000	97.0000	(3.960)	0	0	0
02/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	528.0000	516.0000	(2.273)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	252.0000	243.0000	(3.571)	0	0	0
02/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,995.0000	2,008.0000	0.652	0	0	0
02/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	494.0000	502.0000	1.619	0	0	0
02/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	609.0000	596.0000	(2.135)	0	0	0
02/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,808.0000	5,795.0000	(0.224)	0	0	0
02/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,968.0000	1,955.0000	(0.661)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	88.0000	85.0000	(3.409)	0	0	0
02/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
02/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	423.0000	430.0000	1.655	0	0	0
02/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	415.0000	404.0000	(2.651)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	244.0000	248.0000	1.639	0	0	0
02/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	188.0000	191.0000	1.596	0	0	0
02/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,943.0000	3,956.0000	0.330	0	0	0
02/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	869.0000	881.0000	1.381	0	0	0
02/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
02/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	224.0000	228.0000	1.786	0	0	0
02/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	205.0000	197.0000	(3.902)	0	0	0
02/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,008.0000	7,995.0000	(0.162)	0	0	0
02/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,809.0000	3,796.0000	(0.341)	0	0	0
02/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0

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02/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	115.0000	110.0000	(4.348)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	346.0000	335.0000	(3.179)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	298.0000	303.0000	1.678	0	0	0
02/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,808.0000	7,795.0000	(0.166)	0	0	0
02/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,056.0000	1,069.0000	1.231	0	0	0
02/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	452.0000	440.0000	(2.655)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	380.0000	369.0000	(2.895)	0	0	0
02/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,693.0000	3,706.0000	0.352	0	0	0
02/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,509.0000	4,495.0000	(0.310)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	389.0000	396.0000	1.799	0	0	0
02/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,308.0000	6,295.0000	(0.206)	0	0	0
02/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,820.0000	1,807.0000	(0.714)	0	0	0
02/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,758.0000	7,745.0000	(0.168)	0	0	0
02/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,478.0000	1,465.0000	(0.880)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	146.0000	140.0000	(4.110)	0	0	0
02/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	184.0000	177.0000	(3.804)	0	0	0
02/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,693.0000	2,706.0000	0.483	0	0	0
02/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
02/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	650.0000	638.0000	(1.846)	0	0	0
02/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,743.0000	2,756.0000	0.474	0	0	0
02/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,696.0000	1,709.0000	0.767	0	0	0
02/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	568.0000	556.0000	(2.113)	0	0	0
02/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,252.0000	1,265.0000	1.038	0	0	0
02/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	228.0000	219.0000	(3.947)	0	0	0
02/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	164.0000	158.0000	(3.659)	0	0	0
02/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0

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02/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,193.0000	3,206.0000	0.407	0	0	0
02/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	313.0000	303.0000	(3.195)	0	0	0
02/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
02/09/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	205.0000	208.0000	1.463	0	0	0
02/09/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	735.0000	723.0000	(1.633)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
02/09/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,869.0000	1,856.0000	(0.696)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	494.0000	502.0000	1.619	0	0	0
02/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,859.0000	3,846.0000	(0.337)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,243.0000	4,256.0000	0.306	0	0	0
02/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	270.0000	275.0000	1.852	0	0	0
02/09/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,498.0000	1,511.0000	0.868	0	0	0
02/09/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	101.0000	97.0000	(3.960)	0	0	0
02/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	489.0000	478.0000	(2.249)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,843.0000	3,856.0000	0.338	0	0	0
02/09/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
02/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	489.0000	478.0000	(2.249)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	270.0000	275.0000	1.852	0	0	0
02/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,993.0000	3,006.0000	0.434	0	0	0
02/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,958.0000	5,945.0000	(0.218)	0	0	0
02/09/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	78.0000	78.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	693.0000	704.0000	1.587	0	0	0
02/09/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,154.0000	1,167.0000	1.127	0	0	0
02/09/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	20.0000	20.0000	-	0	0	0

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02/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
02/09/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
02/09/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,144.0000	2,157.0000	0.606	0	0	0
02/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	357.0000	364.0000	1.961	0	0	0
02/09/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,743.0000	5,756.0000	0.226	0	0	0
02/09/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,843.0000	2,856.0000	0.457	0	0	0
02/09/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
02/09/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	650.0000	638.0000	(1.846)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,143.0000	4,156.0000	0.314	0	0	0
02/09/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,758.0000	5,745.0000	(0.226)	0	0	0
02/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	164.0000	158.0000	(3.659)	0	0	0
02/09/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,527.0000	1,514.0000	(0.851)	0	0	0
02/09/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,845.0000	1,858.0000	0.705	0	0	0
02/09/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	452.0000	440.0000	(2.655)	0	0	0
02/09/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	651.0000	661.0000	1.536	0	0	0
02/09/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	357.0000	364.0000	1.961	0	0	0
02/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	228.0000	219.0000	(3.947)	0	0	0
02/09/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,011.0000	2,998.0000	(0.432)	0	0	0
02/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
02/09/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	313.0000	303.0000	(3.195)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	735.0000	747.0000	1.633	0	0	0
02/09/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,143.0000	3,156.0000	0.414	0	0	0

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02/09/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,105.0000	1,118.0000	1.176	0	0	0
02/09/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	205.0000	208.0000	1.463	0	0	0
02/09/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,961.0000	2,948.0000	(0.439)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,008.0000	1,021.0000	1.290	0	0	0
02/09/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,858.0000	5,845.0000	(0.222)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	327.0000	332.0000	1.529	0	0	0
02/09/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,258.0000	8,245.0000	(0.157)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,009.0000	3,996.0000	(0.324)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	184.0000	177.0000	(3.804)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,308.0000	8,295.0000	(0.156)	0	0	0
02/09/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,459.0000	4,445.0000	(0.314)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	15.0000	15.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,858.0000	7,845.0000	(0.165)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,919.0000	1,906.0000	(0.677)	0	0	0
02/09/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,260.0000	3,247.0000	(0.399)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,493.0000	4,506.0000	0.289	0	0	0
02/09/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,017.0000	2,004.0000	(0.645)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,759.0000	3,746.0000	(0.346)	0	0	0
02/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,943.0000	2,956.0000	0.442	0	0	0
02/09/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,758.0000	4,745.0000	(0.273)	0	0	0
02/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	327.0000	332.0000	1.529	0	0	0
02/09/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	570.0000	580.0000	1.754	0	0	0
02/09/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,243.0000	3,256.0000	0.401	0	0	0
02/09/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,909.0000	3,896.0000	(0.333)	0	0	0
02/09/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,908.0000	7,895.0000	(0.164)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,258.0000	6,245.0000	(0.208)	0	0	0
02/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,243.0000	2,257.0000	0.624	0	0	0
02/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,094.0000	2,107.0000	0.621	0	0	0
02/09/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,058.0000	6,045.0000	(0.215)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,993.0000	6,006.0000	0.217	0	0	0
02/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,058.0000	8,045.0000	(0.161)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,771.0000	1,758.0000	(0.734)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,908.0000	5,895.0000	(0.220)	0	0	0
02/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	961.0000	974.0000	1.353	0	0	0
02/09/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,893.0000	2,906.0000	0.449	0	0	0
02/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,067.0000	2,054.0000	(0.629)	0	0	0
02/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,109.0000	4,096.0000	(0.316)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,059.0000	4,046.0000	(0.320)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,108.0000	6,095.0000	(0.213)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	18.0000	18.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,093.0000	3,106.0000	0.420	0	0	0
02/09/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,116.0000	2,103.0000	(0.614)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,108.0000	8,095.0000	(0.160)	0	0	0

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02/09/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,093.0000	4,106.0000	0.318	0	0	0
02/09/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
02/09/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,893.0000	3,906.0000	0.334	0	0	0
02/09/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	915.0000	927.0000	1.311	0	0	0
02/09/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,895.0000	1,908.0000	0.686	0	0	0
02/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,209.0000	4,196.0000	(0.309)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,158.0000	8,145.0000	(0.159)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,259.0000	4,246.0000	(0.305)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,208.0000	6,195.0000	(0.209)	0	0	0
02/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,159.0000	4,146.0000	(0.313)	0	0	0
02/09/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,208.0000	8,195.0000	(0.158)	0	0	0
02/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,158.0000	6,145.0000	(0.211)	0	0	0
02/09/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,746.0000	1,759.0000	0.745	0	0	0
02/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,743.0000	3,756.0000	0.347	0	0	0
02/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,215.0000	2,202.0000	(0.587)	0	0	0
02/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
02/09/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	824.0000	836.0000	1.456	0	0	0
02/09/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,793.0000	3,806.0000	0.343	0	0	0
02/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,793.0000	2,806.0000	0.465	0	0	0
02/09/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/09/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,796.0000	1,809.0000	0.724	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	779.0000	791.0000	1.540	0	0	0
02/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
02/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,265.0000	2,252.0000	(0.574)	0	0	0
02/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,008.0000	5,995.0000	(0.216)	0	0	0
02/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,043.0000	3,056.0000	0.427	0	0	0
02/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,547.0000	1,560.0000	0.840	0	0	0
02/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,543.0000	4,556.0000	0.286	0	0	0
02/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,043.0000	6,056.0000	0.215	0	0	0
02/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	21.0000	21.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15			Currency Future	6.6427	6.6558	0.197	0.0000	0.0000	8
02/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	978.0000	989.0000	1.125	0	0	0
02/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,016.0000	2,003.0000	(0.645)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,858.0000	7,845.0000	(0.165)	0	0	0
02/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,964.0000	3,951.0000	(0.328)	0	0	0
02/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,193.0000	3,206.0000	0.407	0	0	0
02/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	471.0000	477.0000	1.274	0	0	0
02/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,994.0000	3,007.0000	0.434	0	0	0
02/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,860.0000	5,847.0000	(0.222)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,958.0000	7,945.0000	(0.163)	0	0	0
02/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,193.0000	4,206.0000	0.310	0	0	0
02/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
02/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	229.0000	222.0000	(3.057)	0	0	0
02/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,070.0000	1,081.0000	1.028	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,113.0000	4,100.0000	(0.316)	0	0	0
02/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	733.0000	742.0000	1.228	0	0	0
02/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	187.0000	180.0000	(3.743)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
02/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,000.0000	2,013.0000	0.650	0	0	0
02/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,960.0000	5,946.0000	(0.235)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,108.0000	8,095.0000	(0.160)	0	0	0
02/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	187.0000	180.0000	(3.743)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	529.0000	536.0000	1.323	0	0	0
02/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	250.0000	253.0000	1.200	0	0	0
02/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	387.0000	377.0000	(2.584)	0	0	0
02/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,951.0000	1,964.0000	0.666	0	0	0
02/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,214.0000	1,226.0000	0.988	0	0	0
02/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	452.0000	442.0000	(2.212)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	356.0000	347.0000	(2.528)	0	0	0
02/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,143.0000	3,157.0000	0.445	0	0	0
02/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,109.0000	6,096.0000	(0.213)	0	0	0
02/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,198.0000	2,211.0000	0.591	0	0	0
02/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	529.0000	536.0000	1.323	0	0	0
02/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	213.0000	215.0000	0.939	0	0	0
02/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	279.0000	282.0000	1.075	0	0	0
02/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	295.0000	298.0000	1.017	0	0	0
02/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	371.0000	375.0000	1.078	0	0	0
02/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,263.0000	4,249.0000	(0.328)	0	0	0
02/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,044.0000	3,057.0000	0.427	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,865.0000	3,851.0000	(0.362)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	592.0000	600.0000	1.351	0	0	0
02/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	594.0000	583.0000	(1.852)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	329.0000	333.0000	1.216	0	0	0
02/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	328.0000	319.0000	(2.744)	0	0	0
02/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,993.0000	4,006.0000	0.326	0	0	0
02/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	63.0000	63.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
02/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,300.0000	2,287.0000	(0.565)	0	0	0
02/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,944.0000	2,957.0000	0.442	0	0	0
02/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	144.0000	(3.356)	0	0	0
02/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
02/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,166.0000	1,178.0000	1.029	0	0	0
02/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,910.0000	5,896.0000	(0.237)	0	0	0
02/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	51.0000	51.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,808.0000	7,795.0000	(0.166)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	117.0000	113.0000	(3.419)	0	0	0
02/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	670.0000	659.0000	(1.642)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	486.0000	476.0000	(2.058)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	387.0000	377.0000	(2.584)	0	0	0
02/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	43.0000	43.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,894.0000	2,907.0000	0.449	0	0	0
02/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	660.0000	668.0000	1.212	0	0	0
02/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	500.0000	506.0000	1.200	0	0	0
02/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	329.0000	333.0000	1.216	0	0	0
02/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	312.0000	315.0000	0.962	0	0	0
02/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,022.0000	1,033.0000	1.076	0	0	0
02/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	59.0000	59.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,920.0000	1,907.0000	(0.677)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,908.0000	7,895.0000	(0.164)	0	0	0
02/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,810.0000	5,797.0000	(0.224)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	207.0000	200.0000	(3.382)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	419.0000	409.0000	(2.387)	0	0	0
02/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	810.0000	820.0000	1.235	0	0	0
02/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	57.0000	57.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,943.0000	3,956.0000	0.330	0	0	0
02/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,901.0000	1,914.0000	0.684	0	0	0
02/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
02/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,148.0000	2,161.0000	0.605	0	0	0
02/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,815.0000	3,802.0000	(0.341)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	560.0000	567.0000	1.250	0	0	0
02/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	557.0000	547.0000	(1.795)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
02/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,743.0000	3,756.0000	0.347	0	0	0
02/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,008.0000	7,995.0000	(0.162)	0	0	0
02/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,043.0000	4,056.0000	0.322	0	0	0
02/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,914.0000	3,901.0000	(0.332)	0	0	0
02/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	934.0000	945.0000	1.178	0	0	0
02/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	65.0000	65.0000	-	0	0	0

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02/09/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	167.0000	161.0000	(3.593)	0	0	0
02/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	452.0000	442.0000	(2.212)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,070.0000	1,081.0000	1.028	0	0	0
02/09/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,765.0000	3,752.0000	(0.345)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	61.0000	61.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	2,158.0000	2,145.0000	(0.602)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	1,872.0000	1,859.0000	(0.694)	0	0	0
02/09/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,049.0000	2,062.0000	0.634	0	0	0
02/09/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	103.0000	99.0000	(3.883)	0	0	0
02/09/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,968.0000	1,955.0000	(0.661)	0	0	0
02/09/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	133.0000	128.0000	(3.759)	0	0	0
02/09/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	696.0000	705.0000	1.293	0	0	0
02/09/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,760.0000	5,747.0000	(0.226)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	149.0000	144.0000	(3.356)	0	0	0
02/09/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
02/09/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,094.0000	3,107.0000	0.420	0	0	0
02/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	592.0000	600.0000	1.351	0	0	0
02/09/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	521.0000	511.0000	(1.919)	0	0	0
02/09/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,758.0000	7,745.0000	(0.168)	0	0	0
02/09/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,099.0000	2,112.0000	0.619	0	0	0
02/09/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	626.0000	633.0000	1.118	0	0	0
02/09/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	264.0000	267.0000	1.136	0	0	0
02/09/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,243.0000	4,256.0000	0.306	0	0	0
02/09/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,118.0000	1,129.0000	0.984	0	0	0
02/09/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,824.0000	1,812.0000	(0.658)	0	0	0
02/09/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,093.0000	4,106.0000	0.318	0	0	0
02/09/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	252.0000	244.0000	(3.175)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

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02/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,243.0000	3,256.0000	0.401	0	0	0
02/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	394.0000	399.0000	1.269	0	0	0
02/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,745.0000	2,758.0000	0.474	0	0	0
02/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,248.0000	2,261.0000	0.578	0	0	0
02/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	295.0000	298.0000	1.017	0	0	0
02/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
02/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,263.0000	1,275.0000	0.950	0	0	0
02/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,009.0000	5,996.0000	(0.216)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	419.0000	424.0000	1.193	0	0	0
02/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	67.0000	67.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,014.0000	4,000.0000	(0.349)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	301.0000	293.0000	(2.658)	0	0	0
02/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,753.0000	1,766.0000	0.742	0	0	0
02/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,064.0000	2,051.0000	(0.630)	0	0	0
02/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,259.0000	6,246.0000	(0.208)	0	0	0
02/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,693.0000	3,706.0000	0.352	0	0	0
02/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,258.0000	8,245.0000	(0.157)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,308.0000	8,295.0000	(0.156)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,158.0000	8,145.0000	(0.159)	0	0	0
02/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	54.0000	54.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,309.0000	6,296.0000	(0.206)	0	0	0
02/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,159.0000	6,146.0000	(0.211)	0	0	0
02/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	276.0000	268.0000	(2.899)	0	0	0
02/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	328.0000	319.0000	(2.744)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	3,893.0000	3,906.0000	0.334	0	0	0
02/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	371.0000	375.0000	1.078	0	0	0
02/09/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,312.0000	4,299.0000	(0.301)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	2,348.0000	2,335.0000	(0.554)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,111.0000	2,098.0000	(0.616)	0	0	0
02/09/2009	ZAAD 2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	3.95	Call	Currency Future	2,695.0000	2,708.0000	0.482	0	0	0
02/09/2009	ZAAD 2010/03/15	10.80	Put	Currency Future	4,163.0000	4,150.0000	(0.312)	0	0	0
02/09/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	10.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	8.80	Put	Currency Future	2,205.0000	2,192.0000	(0.590)	0	0	0
02/09/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	1,704.0000	1,717.0000	0.763	0	0	0
02/09/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,844.0000	2,857.0000	0.457	0	0	0
02/09/2009	ZAAD 2010/03/15	5.95	Call	Currency Future	771.0000	780.0000	1.167	0	0	0
02/09/2009	ZAAD 2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	2.80	Call	Currency Future	3,843.0000	3,856.0000	0.338	0	0	0
02/09/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
02/09/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
02/09/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,852.0000	1,865.0000	0.702	0	0	0
02/09/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,143.0000	4,156.0000	0.314	0	0	0
02/09/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	48.0000	48.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	5.80	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
02/09/2009	ZAAD 2010/03/15	3.85	Call	Currency Future	2,794.0000	2,808.0000	0.501	0	0	0
02/09/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	892.0000	902.0000	1.121	0	0	0
02/09/2009	ZAAD 2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	4.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/09/2009	ZAAD 2010/03/15	4.85	Call	Currency Future	1,802.0000	1,815.0000	0.721	0	0	0
02/09/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	3,793.0000	3,806.0000	0.343	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,059.0000	6,046.0000	(0.215)	0	0	0
02/09/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,058.0000	8,045.0000	(0.161)	0	0	0
02/09/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,063.0000	4,050.0000	(0.320)	0	0	0
02/09/2009	ZAAD 2010/03/15	5.85	Call	Currency Future	851.0000	861.0000	1.175	0	0	0
02/09/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	5.85	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.85	Put	Currency Future	2,253.0000	2,240.0000	(0.577)	0	0	0
02/09/2009	ZAAD 2010/03/15	8.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	8,208.0000	8,195.0000	(0.158)	0	0	0
02/09/2009	ZAAD 2010/03/15	10.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	10.85	Put	Currency Future	4,213.0000	4,200.0000	(0.309)	0	0	0
02/09/2009	ZAAD 2010/03/15	12.85	Put	Currency Future	6,209.0000	6,196.0000	(0.209)	0	0	0
02/09/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/09/2009	ZAAD 2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0

Grand Total: 1,213,041