



Derivatives High/Low Report

High/Low for 03/06/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12			Currency Future	8.0356	8.0754	0.495	8.1000	8.0100	344,895
03/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	2,000
03/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	316.0000	276.0000	(12.658)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,114.0000	3,075.0000	(1.252)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,364.0000	3,325.0000	(1.159)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	724.0000	683.0000	(5.663)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,165.0000	2,125.0000	(1.848)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,614.0000	3,575.0000	(1.079)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	822.0000	781.0000	(4.988)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,064.0000	3,025.0000	(1.273)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	139.0000	107.0000	(23.022)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.00	Call	Currency Future	152.0000	164.0000	7.895	0	0	0
03/06/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	2,500
03/06/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,764.0000	2,725.0000	(1.411)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,366.0000	1,326.0000	(2.928)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	4,114.0000	4,075.0000	(0.948)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	124.0000	132.0000	6.452	0	0	0
03/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,515.0000	1,475.0000	(2.640)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,465.0000	2,425.0000	(1.623)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,764.0000	3,725.0000	(1.036)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,315.0000	2,275.0000	(1.728)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,665.0000	1,625.0000	(2.402)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	3,814.0000	3,775.0000	(1.023)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	582.0000	540.0000	(7.216)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,864.0000	3,825.0000	(1.009)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	629.0000	588.0000	(6.518)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,814.0000	2,775.0000	(1.386)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	2,115.0000	2,075.0000	(1.891)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,564.0000	3,525.0000	(1.094)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
03/06/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,065.0000	2,025.0000	(1.937)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	400.0000	359.0000	(10.250)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,064.0000	3,025.0000	(1.273)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	4,214.0000	4,175.0000	(0.925)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,167.0000	1,126.0000	(3.513)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,515.0000	2,475.0000	(1.590)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,615.0000	1,575.0000	(2.477)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	2,015.0000	1,975.0000	(1.985)	0	0	0
03/06/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
03/06/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,964.0000	2,925.0000	(1.316)	0	0	0
03/06/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	870.0000	830.0000	(4.598)	0	0	0
03/06/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,464.0000	3,425.0000	(1.126)	0	0	0
03/06/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,865.0000	1,825.0000	(2.145)	0	0	0
03/06/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,914.0000	2,875.0000	(1.338)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/06/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	535.0000	494.0000	(7.664)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	1,216.0000	1,176.0000	(3.289)	0	0	0
03/06/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,515.0000	2,475.0000	(1.590)	0	0	0
03/06/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	444.0000	403.0000	(9.234)	0	0	0
03/06/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,314.0000	3,275.0000	(1.177)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	1,068.0000	1,027.0000	(3.839)	0	0	0
03/06/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	3,264.0000	3,225.0000	(1.195)	0	0	0
03/06/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
03/06/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,565.0000	1,525.0000	(2.556)	0	0	0
03/06/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,366.0000	1,326.0000	(2.928)	0	0	0
03/06/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	202.0000	166.0000	(17.822)	0	0	0
03/06/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,665.0000	1,625.0000	(2.402)	0	0	0
03/06/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	1,266.0000	1,226.0000	(3.160)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,265.0000	2,225.0000	(1.766)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	276.0000	237.0000	(14.130)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	3,214.0000	3,175.0000	(1.213)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	4,064.0000	4,025.0000	(0.960)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	2.0000	2.0000	-	0	0	2,000
03/06/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	3,164.0000	3,125.0000	(1.233)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
03/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,315.0000	2,275.0000	(1.728)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,514.0000	3,475.0000	(1.110)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,565.0000	2,525.0000	(1.559)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,814.0000	2,775.0000	(1.386)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,864.0000	2,825.0000	(1.362)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	3,414.0000	3,375.0000	(1.142)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
03/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,714.0000	2,675.0000	(1.437)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	316.0000	276.0000	(12.658)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,615.0000	2,575.0000	(1.530)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,114.0000	3,075.0000	(1.252)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	1,266.0000	1,226.0000	(3.160)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,514.0000	3,475.0000	(1.110)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	919.0000	879.0000	(4.353)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	1,018.0000	978.0000	(3.929)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	919.0000	879.0000	(4.353)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,714.0000	3,675.0000	(1.050)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.00	Put	Currency Future	117.0000	88.0000	(24.786)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	238.0000	201.0000	(15.546)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,765.0000	1,725.0000	(2.266)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	629.0000	588.0000	(6.518)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	676.0000	635.0000	(6.065)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	1,117.0000	1,077.0000	(3.581)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	2,215.0000	2,175.0000	(1.806)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,864.0000	2,825.0000	(1.362)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	870.0000	830.0000	(4.598)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,565.0000	2,525.0000	(1.559)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,865.0000	1,825.0000	(2.145)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	676.0000	635.0000	(6.065)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	3,914.0000	3,875.0000	(0.996)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	535.0000	494.0000	(7.664)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,014.0000	3,975.0000	(0.972)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,416.0000	1,375.0000	(2.895)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	489.0000	448.0000	(8.384)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,765.0000	1,725.0000	(2.266)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	773.0000	732.0000	(5.304)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,365.0000	2,325.0000	(1.691)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	1,068.0000	1,027.0000	(3.839)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,764.0000	2,725.0000	(1.411)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	2,415.0000	2,375.0000	(1.656)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,014.0000	3,975.0000	(0.972)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.10	Call	Currency Future	105.0000	111.0000	5.714	0	0	0
03/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	582.0000	540.0000	(7.216)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,465.0000	1,425.0000	(2.730)	0	0	0
03/06/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,764.0000	5,725.0000	(0.677)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,915.0000	1,875.0000	(2.089)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	773.0000	732.0000	(5.304)	0	0	0
03/06/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,316.0000	1,276.0000	(3.040)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	1,715.0000	1,675.0000	(2.332)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,815.0000	1,775.0000	(2.204)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	3,014.0000	2,975.0000	(1.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	7,264.0000	7,225.0000	(0.537)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	400.0000	359.0000	(10.250)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,664.0000	3,625.0000	(1.064)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	4,264.0000	4,225.0000	(0.915)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	50
03/06/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	969.0000	928.0000	(4.231)	0	0	5
03/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,615.0000	1,575.0000	(2.477)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	2,015.0000	1,975.0000	(1.985)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	3,486.0000	3,525.0000	1.119	0	0	0
03/06/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,167.0000	1,126.0000	(3.513)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,365.0000	2,325.0000	(1.691)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	1
03/06/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	1,965.0000	1,925.0000	(2.036)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	1,736.0000	1,775.0000	2.247	0	0	0
03/06/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	444.0000	403.0000	(9.234)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,065.0000	2,025.0000	(1.937)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,615.0000	2,575.0000	(1.530)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	19.0000	13.0000	(31.579)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	3,964.0000	3,925.0000	(0.984)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,515.0000	1,475.0000	(2.640)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.10	Put	Currency Future	169.0000	135.0000	(20.118)	0	0	0
03/06/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	25.0000	23.0000	(8.000)	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
03/06/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	5,514.0000	5,475.0000	(0.707)	0	0	0
03/06/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,764.0000	4,725.0000	(0.819)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	100
03/06/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	357.0000	317.0000	(11.204)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	220
03/06/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,915.0000	1,875.0000	(2.089)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	505.0000	538.0000	6.535	0	0	0
03/06/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	2,115.0000	2,075.0000	(1.891)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,165.0000	2,125.0000	(1.848)	0	0	0
03/06/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	200
03/06/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,665.0000	2,625.0000	(1.501)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,236.0000	3,275.0000	1.205	0	0	0
03/06/2009	\$ / R 2009/06/12	13.15	Put	Currency Future	5,114.0000	5,075.0000	(0.763)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,864.0000	3,825.0000	(1.009)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	290.0000	314.0000	8.276	0	0	0
03/06/2009	\$ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.50	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	4,736.0000	4,775.0000	0.823	0	0	0
03/06/2009	\$ / R 2009/06/12	12.60	Put	Currency Future	4,564.0000	4,525.0000	(0.855)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,265.0000	2,225.0000	(1.766)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.35	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.65	Put	Currency Future	30.0000	20.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	1,986.0000	2,025.0000	1.964	0	0	0
03/06/2009	\$ / R 2009/06/12	12.90	Put	Currency Future	4,864.0000	4,825.0000	(0.802)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	13.00	Put	Currency Future	4,964.0000	4,925.0000	(0.786)	0	0	0
03/06/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	7,014.0000	6,975.0000	(0.556)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.50	Call	Currency Future	551.0000	585.0000	6.171	0	0	0
03/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	1
03/06/2009	\$ / R 2009/06/12	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.20	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,565.0000	1,525.0000	(2.556)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.50	Call	Currency Future	1,536.0000	1,575.0000	2.539	0	0	0
03/06/2009	\$ / R 2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,316.0000	1,276.0000	(3.040)	0	0	0
03/06/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.00	Call	Currency Future	4,036.0000	4,075.0000	0.966	0	0	0
03/06/2009	\$ / R 2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.70	Put	Currency Future	4,664.0000	4,625.0000	(0.836)	0	0	0
03/06/2009	\$ / R 2009/06/12	5.50	Call	Currency Future	2,536.0000	2,575.0000	1.538	0	0	0
03/06/2009	\$ / R 2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.20	Call	Currency Future	839.0000	878.0000	4.648	0	0	0
03/06/2009	\$ / R 2009/06/12	7.60	Call	Currency Future	459.0000	491.0000	6.972	0	0	0
03/06/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	4,986.0000	5,025.0000	0.782	0	0	0
03/06/2009	\$ / R 2009/06/12	4.50	Call	Currency Future	3,536.0000	3,575.0000	1.103	0	0	0
03/06/2009	\$ / R 2009/06/12	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.60	Put	Currency Future	24.0000	16.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.60	Call	Currency Future	3,436.0000	3,475.0000	1.135	0	0	0
03/06/2009	\$ / R 2009/06/12	7.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.60	Call	Currency Future	2,436.0000	2,475.0000	1.601	0	0	0
03/06/2009	\$ / R 2009/06/12	5.35	Call	Currency Future	2,686.0000	2,725.0000	1.452	0	0	0
03/06/2009	\$ / R 2009/06/12	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.10	Put	Currency Future	5,064.0000	5,025.0000	(0.770)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.35	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
03/06/2009	\$ / R 2009/06/12	6.60	Call	Currency Future	1,436.0000	1,475.0000	2.716	0	0	0
03/06/2009	\$ / R 2009/06/12	6.20	Call	Currency Future	1,836.0000	1,875.0000	2.124	0	0	0
03/06/2009	\$ / R 2009/06/12	6.35	Call	Currency Future	1,686.0000	1,725.0000	2.313	0	0	0
03/06/2009	\$ / R 2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.35	Call	Currency Future	3,686.0000	3,725.0000	1.058	0	0	0
03/06/2009	\$ / R 2009/06/12	12.95	Put	Currency Future	4,914.0000	4,875.0000	(0.794)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.45	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.20	Call	Currency Future	3,836.0000	3,875.0000	1.017	0	0	0
03/06/2009	\$ / R 2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.45	Call	Currency Future	598.0000	633.0000	5.853	0	0	0
03/06/2009	\$ / R 2009/06/12	7.75	Put	Currency Future	45.0000	31.0000	(31.111)	0	0	0
03/06/2009	\$ / R 2009/06/12	5.20	Call	Currency Future	2,836.0000	2,875.0000	1.375	0	0	0
03/06/2009	\$ / R 2009/06/12	7.35	Call	Currency Future	693.0000	730.0000	5.339	0	0	0
03/06/2009	\$ / R 2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	6.45	Call	Currency Future	1,586.0000	1,625.0000	2.459	0	0	0
03/06/2009	\$ / R 2009/06/12	7.75	Call	Currency Future	330.0000	356.0000	7.879	0	0	0
03/06/2009	\$ / R 2009/06/12	4.45	Call	Currency Future	3,586.0000	3,625.0000	1.088	0	0	0
03/06/2009	\$ / R 2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.45	Call	Currency Future	2,586.0000	2,625.0000	1.508	0	0	0
03/06/2009	\$ / R 2009/06/12	12.75	Put	Currency Future	4,714.0000	4,675.0000	(0.827)	0	0	0
03/06/2009	\$ / R 2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,286.0000	3,325.0000	1.187	0	0	0
03/06/2009	\$ / R 2009/06/12	6.75	Call	Currency Future	1,286.0000	1,326.0000	3.110	0	0	0
03/06/2009	\$ / R 2009/06/12	5.75	Call	Currency Future	2,286.0000	2,325.0000	1.706	0	0	0
03/06/2009	\$ / R 2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.05	Put	Currency Future	5,014.0000	4,975.0000	(0.778)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.10	Call	Currency Future	3,936.0000	3,975.0000	0.991	0	0	0
03/06/2009	\$ / R 2009/06/12	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/06/12	5.10	Call	Currency Future	2,936.0000	2,975.0000	1.328	0	0	0
03/06/2009	\$ / R 2009/06/12	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	6.10	Call	Currency Future	1,936.0000	1,975.0000	2.014	0	0	0
03/06/2009	\$ / R 2009/06/12	5.65	Call	Currency Future	2,386.0000	2,425.0000	1.635	0	0	0
03/06/2009	\$ / R 2009/06/12	6.00	Call	Currency Future	2,036.0000	2,075.0000	1.916	0	0	0
03/06/2009	\$ / R 2009/06/12	4.65	Call	Currency Future	3,386.0000	3,425.0000	1.152	0	0	0
03/06/2009	\$ / R 2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.65	Call	Currency Future	415.0000	445.0000	7.229	0	0	0
03/06/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,264.0000	3,225.0000	(1.195)	0	0	0
03/06/2009	\$ / R 2009/06/12	6.65	Call	Currency Future	1,386.0000	1,426.0000	2.886	0	0	0
03/06/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,314.0000	3,275.0000	(1.177)	0	0	0
03/06/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,815.0000	1,775.0000	(2.204)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,364.0000	3,325.0000	(1.159)	0	0	0
03/06/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	3,014.0000	2,975.0000	(1.294)	0	0	0
03/06/2009	\$ / R 2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	7.30	Call	Currency Future	742.0000	779.0000	4.987	0	0	0
03/06/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,764.0000	3,725.0000	(1.036)	0	0	0
03/06/2009	\$ / R 2009/06/12	7.30	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
03/06/2009	\$ / R 2009/06/12	4.30	Call	Currency Future	3,736.0000	3,775.0000	1.044	0	0	0
03/06/2009	\$ / R 2009/06/12	5.30	Call	Currency Future	2,736.0000	2,775.0000	1.425	0	0	0
03/06/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2009/06/12	12.55	Put	Currency Future	4,514.0000	4,475.0000	(0.864)	0	0	0
03/06/2009	\$ / R 2009/06/12	12.85	Put	Currency Future	4,814.0000	4,775.0000	(0.810)	0	0	0
03/06/2009	\$ / R 2009/06/12	5.55	Call	Currency Future	2,486.0000	2,525.0000	1.569	0	0	0
03/06/2009	\$ / R 2009/06/12	12.85	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
03/06/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,416.0000	1,375.0000	(2.895)	0	0	0
03/06/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,486.0000	1,525.0000	2.624	0	0	0
03/06/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	5.00	Call	Currency Future	3,036.0000	3,075.0000	1.285	0	0	0
03/06/2009	\$ / R	2009/06/12	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	12.50	Put	Currency Future	4,464.0000	4,425.0000	(0.874)	0	0	0
03/06/2009	\$ / R	2009/06/12	7.10	Call	Currency Future	938.0000	977.0000	4.158	0	0	0
03/06/2009	\$ / R	2009/06/12	7.00	Call	Currency Future	1,037.0000	1,076.0000	3.761	0	0	0
03/06/2009	\$ / R	2009/06/12	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	5.05	Call	Currency Future	0.0000	3,025.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/06/12	7.05	Call	Currency Future	0.0000	1,027.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/06/12	7.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	0.0000	132.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	0.0000	107.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/06/12	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/06/12	4.05	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
03/06/2009	\$ / R	2009/09/14			Currency Future	8.1753	8.2178	0.520	8.2600	8.1600	38,367
03/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,239.0000	2,199.0000	(1.787)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	260.0000	270.0000	3.846	0	0	100
03/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,097.0000	2,057.0000	(1.907)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,719.0000	2,679.0000	(1.471)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
03/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
03/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	735.0000	702.0000	(4.490)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,909.0000	1,869.0000	(2.095)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,540.0000	1,501.0000	(2.532)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	208.0000	215.0000	3.365	0	0	0
03/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
03/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
03/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	115.0000	119.0000	3.478	0	0	0

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03/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,003.0000	1,963.0000	(1.997)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	933.0000	898.0000	(3.751)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,631.0000	1,592.0000	(2.391)	0	0	0
03/06/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,831.0000	4,789.0000	(0.869)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
03/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,723.0000	1,683.0000	(2.322)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
03/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
03/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
03/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,334.0000	2,294.0000	(1.714)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,097.0000	2,057.0000	(1.907)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,287.0000	2,247.0000	(1.749)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	588.0000	557.0000	(5.272)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,677.0000	1,638.0000	(2.326)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
03/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
03/06/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
03/06/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
03/06/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,623.0000	2,582.0000	(1.563)	0	0	0
03/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,157.0000	3,116.0000	(1.299)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
03/06/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	136.0000	140.0000	2.941	0	0	0
03/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,050.0000	2,010.0000	(1.951)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
03/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
03/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	227.0000	235.0000	3.524	0	0	0
03/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	62.0000	64.0000	3.226	0	0	1,000
03/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
03/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,430.0000	2,390.0000	(1.646)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,192.0000	2,152.0000	(1.825)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	852.0000	818.0000	(3.991)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	697.0000	665.0000	(4.591)	0	0	0
03/06/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	147.0000	136.0000	(7.483)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,360.0000	1,323.0000	(2.721)	0	0	0
03/06/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	722.0000	753.0000	4.294	0	0	13,157
03/06/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	417.0000	435.0000	4.317	0	0	0

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03/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	161.0000	167.0000	3.727	0	0	0
03/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,287.0000	2,247.0000	(1.749)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
03/06/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	392.0000	367.0000	(6.378)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,186.0000	1,149.0000	(3.120)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
03/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
03/06/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,865.0000	2,824.0000	(1.431)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	486.0000	457.0000	(5.967)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
03/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,815.0000	1,776.0000	(2.149)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
03/06/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
03/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,956.0000	1,916.0000	(2.045)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,430.0000	2,390.0000	(1.646)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,956.0000	1,916.0000	(2.045)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	660.0000	628.0000	(4.848)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,585.0000	1,546.0000	(2.461)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
03/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
03/06/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	422.0000	395.0000	(6.398)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
03/06/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,144.0000	2,104.0000	(1.866)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,478.0000	2,438.0000	(1.614)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	397.0000	413.0000	4.030	0	0	0
03/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	361.0000	375.0000	3.878	0	0	1,000
03/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,723.0000	1,683.0000	(2.322)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
03/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,239.0000	2,199.0000	(1.787)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	183.0000	189.0000	3.279	0	0	0
03/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,058.0000	1,021.0000	(3.497)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,316.0000	1,279.0000	(2.812)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
03/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	183.0000	189.0000	3.279	0	0	0
03/06/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	299.0000	310.0000	3.679	0	0	0
03/06/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	148.0000	153.0000	3.378	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
03/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	623.0000	592.0000	(4.976)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,526.0000	2,486.0000	(1.584)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
03/06/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	285.0000	296.0000	3.860	0	0	0
03/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,815.0000	1,776.0000	(2.149)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
03/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,768.0000	2,727.0000	(1.481)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
03/06/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
03/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
03/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
03/06/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	154.0000	160.0000	3.896	0	0	0
03/06/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,272.0000	1,235.0000	(2.909)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
03/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,478.0000	2,438.0000	(1.614)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
03/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,192.0000	2,152.0000	(1.825)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	272.0000	282.0000	3.676	0	0	0
03/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
03/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
03/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,058.0000	1,021.0000	(3.497)	0	0	0
03/06/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	812.0000	778.0000	(4.187)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,100.0000	1,064.0000	(3.273)	0	0	0
03/06/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,039.0000	3,998.0000	(1.015)	0	0	0
03/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,719.0000	2,679.0000	(1.471)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	136.0000	140.0000	2.941	0	0	0
03/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,526.0000	2,486.0000	(1.584)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	161.0000	167.0000	3.727	0	0	0
03/06/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,494.0000	1,456.0000	(2.544)	0	0	0
03/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,011.0000	2,970.0000	(1.362)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	115.0000	119.0000	3.478	0	0	0
03/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	248.0000	258.0000	4.032	0	0	0
03/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,527.0000	5,485.0000	(0.760)	0	0	0
03/06/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,862.0000	1,822.0000	(2.148)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
03/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
03/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,540.0000	1,501.0000	(2.532)	0	0	0
03/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
03/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,574.0000	2,534.0000	(1.554)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,360.0000	1,323.0000	(2.721)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	687.0000	717.0000	4.367	0	0	0
03/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,585.0000	1,546.0000	(2.461)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,449.0000	1,411.0000	(2.622)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,205.0000	3,164.0000	(1.279)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,186.0000	1,149.0000	(3.120)	0	0	0
03/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,025.0000	6,983.0000	(0.598)	0	0	0
03/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
03/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	161.0000	149.0000	(7.453)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
03/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	2,000
03/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	773.0000	740.0000	(4.269)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
03/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	994.0000	1,031.0000	3.722	0	0	0
03/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,034.0000	2,076.0000	2.065	0	0	0
03/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
03/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
03/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
03/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
03/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	486.0000	507.0000	4.321	0	0	2,000
03/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	655.0000	682.0000	4.122	0	0	0
03/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,769.0000	1,730.0000	(2.205)	0	0	0
03/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,382.0000	2,342.0000	(1.679)	0	0	0
03/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
03/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,003.0000	1,963.0000	(1.997)	0	0	0
03/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,525.0000	3,568.0000	1.220	0	0	0
03/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,016.0000	980.0000	(3.543)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
03/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,962.0000	2,921.0000	(1.384)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,475.0000	3,518.0000	1.237	0	0	0
03/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,816.0000	2,775.0000	(1.456)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
03/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
03/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	311.0000	290.0000	(6.752)	0	0	0
03/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	872.0000	907.0000	4.014	0	0	0
03/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
03/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,100.0000	1,064.0000	(3.273)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	379.0000	394.0000	3.958	0	0	0
03/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,975.0000	5,018.0000	0.864	0	0	0
03/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	199.0000	206.0000	3.518	0	0	0
03/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,671.0000	2,630.0000	(1.535)	0	0	0
03/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,050.0000	2,010.0000	(1.951)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,990.0000	3,949.0000	(1.028)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
03/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	238.0000	246.0000	3.361	0	0	15,157
03/06/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	974.0000	938.0000	(3.696)	0	0	0
03/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,478.0000	5,435.0000	(0.785)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,060.0000	3,019.0000	(1.340)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
03/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	453.0000	426.0000	(5.960)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	179.0000	164.0000	(8.380)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	892.0000	857.0000	(3.924)	0	0	0
03/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,025.0000	5,068.0000	0.856	0	0	0
03/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
03/06/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,646.0000	3,604.0000	(1.152)	0	0	0
03/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
03/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	248.0000	258.0000	4.032	0	0	0
03/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
03/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,975.0000	6,933.0000	(0.602)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	773.0000	740.0000	(4.269)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,631.0000	1,592.0000	(2.391)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
03/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
03/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
03/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,316.0000	1,279.0000	(2.812)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
03/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	538.0000	561.0000	4.275	0	0	0
03/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	191.0000	198.0000	3.665	0	0	0
03/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,533.0000	4,491.0000	(0.927)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
03/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,547.0000	3,506.0000	(1.156)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,237.0000	4,195.0000	(0.991)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
03/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
03/06/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,727.0000	5,685.0000	(0.733)	0	0	0
03/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,671.0000	2,630.0000	(1.535)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,591.0000	1,633.0000	2.640	0	0	0
03/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,225.0000	7,183.0000	(0.581)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,079.0000	1,118.0000	3.614	0	0	0
03/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
03/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
03/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	219.0000	201.0000	(8.219)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,434.0000	4,393.0000	(0.925)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,787.0000	1,830.0000	2.406	0	0	0
03/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,011.0000	2,970.0000	(1.362)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	594.0000	619.0000	4.209	0	0	0
03/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,498.0000	3,457.0000	(1.172)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,229.0000	1,192.0000	(3.011)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	263.0000	243.0000	(7.605)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,914.0000	2,873.0000	(1.407)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,914.0000	2,873.0000	(1.407)	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
03/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	78.0000	71.0000	(8.974)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,484.0000	4,442.0000	(0.937)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	168.0000	174.0000	3.571	0	0	0
03/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,275.0000	3,318.0000	1.313	0	0	0
03/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
03/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
03/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,405.0000	1,367.0000	(2.705)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	953.0000	989.0000	3.778	0	0	0
03/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
03/06/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
03/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,769.0000	1,730.0000	(2.205)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,400.0000	1,440.0000	2.857	0	0	0
03/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
03/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,862.0000	1,822.0000	(2.148)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
03/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,985.0000	2,027.0000	2.116	0	0	0
03/06/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
03/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
03/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,596.0000	3,555.0000	(1.140)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,583.0000	4,541.0000	(0.916)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
03/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
03/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	198.0000	182.0000	(8.081)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,108.0000	3,067.0000	(1.319)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	624.0000	650.0000	4.167	0	0	0
03/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
03/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,447.0000	1,488.0000	2.833	0	0	0
03/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,962.0000	2,921.0000	(1.384)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
03/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
03/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	328.0000	341.0000	3.963	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,306.0000	1,346.0000	3.063	0	0	0
03/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,768.0000	2,727.0000	(1.481)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	553.0000	523.0000	(5.425)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
03/06/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,138.0000	4,097.0000	(0.991)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,632.0000	4,590.0000	(0.907)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,542.0000	1,584.0000	2.724	0	0	0
03/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,494.0000	1,535.0000	2.744	0	0	0
03/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,124.0000	1,163.0000	3.470	0	0	0
03/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,037.0000	1,074.0000	3.568	0	0	0
03/06/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,886.0000	1,928.0000	2.227	0	0	0
03/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,143.0000	1,106.0000	(3.237)	0	0	0
03/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,738.0000	1,780.0000	2.417	0	0	0
03/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	364.0000	340.0000	(6.593)	0	0	0
03/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,775.0000	4,818.0000	0.901	0	0	0
03/06/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	439.0000	458.0000	4.328	0	0	0
03/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,405.0000	1,367.0000	(2.705)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,286.0000	4,244.0000	(0.980)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
03/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,303.0000	3,262.0000	(1.241)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	834.0000	867.0000	3.957	0	0	0
03/06/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	108.0000	100.0000	(7.407)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,449.0000	3,408.0000	(1.189)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	512.0000	534.0000	4.297	0	0	0
03/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	286.0000	266.0000	(6.993)	0	0	0
03/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
03/06/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
03/06/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,260.0000	1,300.0000	3.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
03/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	588.0000	557.0000	(5.272)	0	0	0
03/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
03/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,352.0000	3,311.0000	(1.223)	0	0	0
03/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
03/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
03/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,494.0000	1,456.0000	(2.544)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
03/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
03/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	795.0000	828.0000	4.151	0	0	0
03/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,335.0000	4,294.0000	(0.946)	0	0	0
03/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,214.0000	1,254.0000	3.295	0	0	0
03/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,689.0000	1,731.0000	2.487	0	0	0
03/06/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
03/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,089.0000	4,047.0000	(1.027)	0	0	0
03/06/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,935.0000	1,978.0000	2.222	0	0	0
03/06/2009	\$ / R 2009/12/14			Currency Future	8.3018	8.3453	0.524	8.3200	8.2700	14,548
03/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	565.0000	586.0000	3.717	0	0	0
03/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	563.0000	541.0000	(3.908)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,018.0000	986.0000	(3.143)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,725.0000	1,688.0000	(2.145)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
03/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,913.0000	2,872.0000	(1.407)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
03/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,013.0000	3,971.0000	(1.047)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	192.0000	197.0000	2.604	0	0	0
03/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
03/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	726.0000	699.0000	(3.719)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	172.0000	176.0000	2.326	0	0	0
03/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	831.0000	802.0000	(3.490)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,216.0000	1,182.0000	(2.796)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	478.0000	494.0000	3.347	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,170.0000	2,131.0000	(1.797)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	433.0000	448.0000	3.464	0	0	0
03/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	358.0000	370.0000	3.352	0	0	0
03/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	299.0000	308.0000	3.010	0	0	0
03/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	163.0000	167.0000	2.454	0	0	0
03/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,485.0000	3,443.0000	(1.205)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,102.0000	3,061.0000	(1.322)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	594.0000	570.0000	(4.040)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	462.0000	478.0000	3.463	0	0	0
03/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,261.0000	2,222.0000	(1.725)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
03/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	546.0000	565.0000	3.480	0	0	0
03/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	381.0000	394.0000	3.412	0	0	0
03/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,297.0000	1,263.0000	(2.621)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	275.0000	282.0000	2.545	0	0	0
03/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,769.0000	1,732.0000	(2.092)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,645.0000	4,602.0000	(0.926)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	317.0000	327.0000	3.155	0	0	0
03/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,423.0000	1,387.0000	(2.530)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,399.0000	2,359.0000	(1.667)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,293.0000	3,252.0000	(1.245)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	400.0000	382.0000	(4.500)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	546.0000	565.0000	3.480	0	0	0
03/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	904.0000	874.0000	(3.319)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	151.0000	155.0000	2.649	0	0	9,530
03/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
03/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	702.0000	727.0000	3.561	0	0	0
03/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	267.0000	274.0000	2.622	0	0	1,000
03/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
03/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,430.0000	5,387.0000	(0.792)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	594.0000	570.0000	(4.040)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,465.0000	1,429.0000	(2.457)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,965.0000	3,923.0000	(1.059)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
03/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	761.0000	733.0000	(3.679)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	979.0000	948.0000	(3.166)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,297.0000	1,263.0000	(2.621)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
03/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,233.0000	5,190.0000	(0.822)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	253.0000	(5.243)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	868.0000	898.0000	3.456	0	0	0
03/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	534.0000	512.0000	(4.120)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	370.0000	381.0000	2.973	0	0	0
03/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	406.0000	419.0000	3.202	0	0	0
03/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	112.0000	114.0000	1.786	0	0	0
03/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,547.0000	4,505.0000	(0.924)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,987.0000	4,945.0000	(0.842)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	214.0000	220.0000	2.804	0	0	10,905
03/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	979.0000	948.0000	(3.166)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,056.0000	1,024.0000	(3.030)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,445.0000	2,405.0000	(1.636)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,960.0000	2,919.0000	(1.385)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	32.0000	32.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
03/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
03/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,813.0000	1,775.0000	(2.096)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
03/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,917.0000	3,875.0000	(1.072)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,150.0000	3,109.0000	(1.302)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	586.0000	607.0000	3.584	0	0	0
03/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	511.0000	528.0000	3.327	0	0	0
03/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	140.0000	143.0000	2.143	0	0	0
03/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,352.0000	4,310.0000	(0.965)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
03/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,062.0000	4,020.0000	(1.034)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	659.0000	633.0000	(3.945)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	381.0000	394.0000	3.412	0	0	13,513
03/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,538.0000	2,498.0000	(1.576)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
03/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,725.0000	3,683.0000	(1.128)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	63.0000	65.0000	3.175	0	0	904
03/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
03/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,437.0000	3,395.0000	(1.222)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,492.0000	2,452.0000	(1.605)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	44.0000	45.0000	2.273	0	0	9,530
03/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	406.0000	419.0000	3.202	0	0	0
03/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,508.0000	1,472.0000	(2.387)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,353.0000	2,313.0000	(1.700)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,742.0000	4,700.0000	(0.886)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,184.0000	5,141.0000	(0.829)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	904.0000	874.0000	(3.319)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	260.0000	267.0000	2.692	0	0	0
03/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	227.0000	233.0000	2.643	0	0	0
03/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,866.0000	2,825.0000	(1.431)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
03/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,629.0000	3,588.0000	(1.130)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	563.0000	541.0000	(3.908)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	299.0000	308.0000	3.010	0	0	0
03/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,632.0000	2,591.0000	(1.558)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,990.0000	1,951.0000	(1.960)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,389.0000	3,347.0000	(1.239)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,581.0000	3,539.0000	(1.173)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	565.0000	586.0000	3.717	0	0	0
03/06/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	147.0000	151.0000	2.721	0	0	0
03/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
03/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,255.0000	4,213.0000	(0.987)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
03/06/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	782.0000	809.0000	3.453	0	0	0
03/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,840.0000	4,798.0000	(0.868)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
03/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,008.0000	2,966.0000	(1.396)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
03/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
03/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	247.0000	234.0000	(5.263)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,677.0000	3,635.0000	(1.142)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	163.0000	153.0000	(6.135)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	317.0000	327.0000	3.155	0	0	0
03/06/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	330.0000	314.0000	(4.848)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,331.0000	5,288.0000	(0.807)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	899.0000	929.0000	3.337	0	0	0
03/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
03/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,945.0000	1,907.0000	(1.954)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
03/06/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
03/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,304.0000	4,261.0000	(0.999)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,216.0000	1,182.0000	(2.796)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	159.0000	163.0000	2.516	0	0	0
03/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
03/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	327.0000	337.0000	3.058	0	0	0
03/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,216.0000	2,176.0000	(1.805)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,307.0000	2,268.0000	(1.691)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	291.0000	299.0000	2.749	0	0	0
03/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	393.0000	406.0000	3.308	0	0	0
03/06/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,479.0000	5,436.0000	(0.785)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,175.0000	1,142.0000	(2.809)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,102.0000	3,061.0000	(1.322)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
03/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	761.0000	733.0000	(3.679)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	275.0000	282.0000	2.545	0	0	0
03/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
03/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,125.0000	2,086.0000	(1.835)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	452.0000	432.0000	(4.425)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	942.0000	911.0000	(3.291)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
03/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,428.0000	1,467.0000	2.731	0	0	0
03/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	653.0000	677.0000	3.675	0	0	0
03/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
03/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	282.0000	291.0000	3.191	0	0	0
03/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	197.0000	202.0000	2.538	0	0	0
03/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	137.0000	140.0000	2.190	0	0	0
03/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,055.0000	3,014.0000	(1.342)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	677.0000	702.0000	3.693	0	0	0
03/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	868.0000	838.0000	(3.456)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,381.0000	1,345.0000	(2.607)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,585.0000	2,545.0000	(1.547)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
03/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	839.0000	867.0000	3.337	0	0	0
03/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	677.0000	702.0000	3.693	0	0	0
03/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	433.0000	448.0000	3.464	0	0	0
03/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
03/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	426.0000	406.0000	(4.695)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	831.0000	802.0000	(3.490)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	221.0000	227.0000	2.715	0	0	0
03/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	287.0000	272.0000	(5.226)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	308.0000	317.0000	2.922	0	0	0
03/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,775.0000	5,732.0000	(0.745)	0	0	0
03/06/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,472.0000	1,511.0000	2.649	0	0	0
03/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	419.0000	433.0000	3.341	0	0	0
03/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
03/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	796.0000	767.0000	(3.643)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
03/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,990.0000	1,951.0000	(1.960)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,581.0000	3,539.0000	(1.173)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,596.0000	4,553.0000	(0.936)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	448.0000	462.0000	3.125	0	0	0
03/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,632.0000	2,591.0000	(1.558)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	63.0000	65.0000	3.175	0	0	10,100
03/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,866.0000	2,825.0000	(1.431)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	192.0000	197.0000	2.604	0	0	0
03/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
03/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,256.0000	1,222.0000	(2.707)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,423.0000	1,387.0000	(2.530)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,062.0000	4,020.0000	(1.034)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,085.0000	5,043.0000	(0.826)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	118.0000	120.0000	1.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	462.0000	478.0000	3.463	0	0	0
03/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,080.0000	2,041.0000	(1.875)	0	0	0
03/06/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
03/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,752.0000	4,795.0000	0.905	0	0	0
03/06/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,134.0000	5,092.0000	(0.818)	0	0	0
03/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
03/06/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,819.0000	2,778.0000	(1.454)	0	0	0
03/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
03/06/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	116.0000	110.0000	(5.172)	0	0	0
03/06/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	177.0000	181.0000	2.260	0	0	0
03/06/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,257.0000	3,301.0000	1.351	0	0	0
03/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
03/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
03/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	608.0000	630.0000	3.618	0	0	0
03/06/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,528.0000	5,485.0000	(0.778)	0	0	0
03/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
03/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	393.0000	406.0000	3.308	0	0	0
03/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,901.0000	1,863.0000	(1.999)	0	0	0
03/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
03/06/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
03/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	287.0000	272.0000	(5.226)	0	0	0
03/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,857.0000	1,819.0000	(2.046)	0	0	0
03/06/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
03/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,437.0000	3,395.0000	(1.222)	0	0	0
03/06/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,065.0000	1,099.0000	3.192	0	0	13,513
03/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	208.0000	214.0000	2.885	0	0	0
03/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
03/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,035.0000	1,996.0000	(1.916)	0	0	0
03/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,339.0000	1,304.0000	(2.614)	0	0	0
03/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,341.0000	3,299.0000	(1.257)	0	0	0
03/06/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,560.0000	1,600.0000	2.564	0	0	0
03/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	839.0000	867.0000	3.337	0	0	0
03/06/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,260.0000	7,217.0000	(0.592)	0	0	0
03/06/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
03/06/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,725.0000	2,684.0000	(1.505)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,533.0000	3,491.0000	(1.189)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,772.0000	2,731.0000	(1.479)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	942.0000	911.0000	(3.291)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	203.0000	208.0000	2.463	0	0	0
03/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	253.0000	(5.243)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,110.0000	4,068.0000	(1.022)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	868.0000	898.0000	3.456	0	0	0
03/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
03/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,788.0000	1,829.0000	2.293	0	0	0
03/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,282.0000	5,239.0000	(0.814)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,110.0000	4,068.0000	(1.022)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	506.0000	485.0000	(4.150)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
03/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	659.0000	633.0000	(3.945)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,515.0000	2,558.0000	1.710	0	0	0
03/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,769.0000	1,732.0000	(2.092)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
03/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,869.0000	3,827.0000	(1.086)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	511.0000	528.0000	3.327	0	0	0
03/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,428.0000	1,467.0000	2.731	0	0	0
03/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
03/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	337.0000	347.0000	2.967	0	0	0
03/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,693.0000	4,651.0000	(0.895)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,135.0000	1,102.0000	(2.907)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	426.0000	406.0000	(4.695)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,712.0000	2,756.0000	1.622	0	0	0
03/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
03/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,080.0000	2,041.0000	(1.875)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,627.0000	5,584.0000	(0.764)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,864.0000	6,821.0000	(0.626)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	221.0000	227.0000	2.715	0	0	0
03/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,198.0000	3,156.0000	(1.313)	0	0	0
03/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
03/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,551.0000	1,514.0000	(2.386)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	267.0000	253.0000	(5.243)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,012.0000	6,969.0000	(0.613)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,741.0000	1,782.0000	2.355	0	0	0
03/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,516.0000	1,555.0000	2.573	0	0	0
03/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
03/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,401.0000	4,359.0000	(0.954)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
03/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,158.0000	4,116.0000	(1.010)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	135.0000	129.0000	(4.444)	0	0	0
03/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,002.0000	5,045.0000	0.860	0	0	0
03/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	728.0000	754.0000	3.571	0	0	0
03/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,854.0000	3,898.0000	1.142	0	0	0
03/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,814.0000	6,771.0000	(0.631)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,773.0000	3,731.0000	(1.113)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	930.0000	961.0000	3.333	0	0	0
03/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
03/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,465.0000	2,509.0000	1.785	0	0	0
03/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
03/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	229.0000	216.0000	(5.677)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	308.0000	292.0000	(5.195)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,218.0000	1,256.0000	3.120	0	0	0
03/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,705.0000	3,748.0000	1.161	0	0	0
03/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
03/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	754.0000	781.0000	3.581	0	0	0
03/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	28.0000	28.0000	-	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
03/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,137.0000	1,175.0000	3.342	0	0	0
03/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,035.0000	1,996.0000	(1.916)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,938.0000	4,896.0000	(0.851)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
03/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,861.0000	2,904.0000	1.503	0	0	0
03/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
03/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,547.0000	4,505.0000	(0.924)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	726.0000	699.0000	(3.719)	0	0	0
03/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	810.0000	838.0000	3.457	0	0	0
03/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
03/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	233.0000	239.0000	2.575	0	0	0
03/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,506.0000	3,549.0000	1.226	0	0	0
03/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,605.0000	1,645.0000	2.492	0	0	0
03/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,023.0000	2,066.0000	2.126	0	0	0
03/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
03/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,629.0000	3,588.0000	(1.130)	0	0	0
03/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
03/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,207.0000	4,165.0000	(0.998)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,380.0000	5,338.0000	(0.781)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,085.0000	5,043.0000	(0.826)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	149.0000	140.0000	(6.040)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
03/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,341.0000	3,299.0000	(1.257)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,556.0000	3,599.0000	1.209	0	0	0
03/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	376.0000	358.0000	(4.787)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	963.0000	994.0000	3.219	0	0	0
03/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,881.0000	1,922.0000	2.180	0	0	0
03/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,564.0000	2,607.0000	1.677	0	0	0
03/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	211.0000	199.0000	(5.687)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	20.0000	20.0000	-	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
03/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,101.0000	1,135.0000	3.088	0	0	0
03/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	370.0000	381.0000	2.973	0	0	0
03/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,726.0000	5,683.0000	(0.751)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,018.0000	986.0000	(3.143)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,010.0000	3,053.0000	1.429	0	0	0
03/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	130.0000	133.0000	2.308	0	0	0
03/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,307.0000	3,350.0000	1.300	0	0	0
03/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
03/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,111.0000	7,068.0000	(0.605)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,004.0000	4,047.0000	1.074	0	0	0
03/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
03/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,518.0000	6,475.0000	(0.660)	0	0	0
03/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,678.0000	2,638.0000	(1.494)	0	0	0
03/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,963.0000	6,920.0000	(0.618)	0	0	0
03/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	178.0000	168.0000	(5.618)	0	0	0
03/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,416.0000	2,459.0000	1.780	0	0	0
03/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,385.0000	1,424.0000	2.816	0	0	0
03/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	506.0000	485.0000	(4.150)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,406.0000	3,450.0000	1.292	0	0	0
03/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,317.0000	2,361.0000	1.899	0	0	0
03/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	608.0000	630.0000	3.618	0	0	0
03/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	630.0000	653.0000	3.651	0	0	0
03/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	478.0000	458.0000	(4.184)	0	0	0
03/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	868.0000	898.0000	3.456	0	0	0
03/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
03/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0

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03/06/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,456.0000	3,499.0000	1.244	0	0	0
03/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
03/06/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	125.0000	120.0000	(4.000)	0	0	0
03/06/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,401.0000	4,359.0000	(0.954)	0	0	0
03/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	448.0000	462.0000	3.125	0	0	0
03/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,857.0000	1,819.0000	(2.046)	0	0	0
03/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	796.0000	767.0000	(3.643)	0	0	0
03/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	208.0000	214.0000	2.885	0	0	0
03/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
03/06/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	1,030.0000	1,063.0000	3.204	0	0	0
03/06/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,666.0000	6,623.0000	(0.645)	0	0	0
03/06/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,791.0000	4,749.0000	(0.877)	0	0	0
03/06/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	151.0000	155.0000	2.649	0	0	0
03/06/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
03/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,399.0000	2,359.0000	(1.667)	0	0	0
03/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,681.0000	1,644.0000	(2.201)	0	0	0
03/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
03/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,596.0000	4,553.0000	(0.936)	0	0	0
03/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
03/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
03/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	728.0000	754.0000	3.571	0	0	0
03/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	376.0000	358.0000	(4.787)	0	0	0
03/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,677.0000	3,635.0000	(1.142)	0	0	0
03/06/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	352.0000	336.0000	(4.545)	0	0	0
03/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	478.0000	494.0000	3.347	0	0	0
03/06/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,450.0000	4,407.0000	(0.966)	0	0	0
03/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,869.0000	3,827.0000	(1.086)	0	0	0
03/06/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,036.0000	4,994.0000	(0.834)	0	0	0
03/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
03/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	528.0000	546.0000	3.409	0	0	0
03/06/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	253.0000	260.0000	2.767	0	0	0
03/06/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,062.0000	7,019.0000	(0.609)	0	0	0
03/06/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
03/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	626.0000	601.0000	(3.994)	0	0	0

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03/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,638.0000	1,600.0000	(2.320)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
03/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,135.0000	1,102.0000	(2.907)	0	0	0
03/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	494.0000	511.0000	3.441	0	0	0
03/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,840.0000	4,798.0000	(0.868)	0	0	0
03/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
03/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	692.0000	665.0000	(3.902)	0	0	0
03/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
03/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	337.0000	347.0000	2.967	0	0	0
03/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
03/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,177.0000	1,215.0000	3.229	0	0	0
03/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,655.0000	3,698.0000	1.176	0	0	0
03/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,319.0000	6,276.0000	(0.680)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
03/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,663.0000	2,706.0000	1.615	0	0	0
03/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,695.0000	1,736.0000	2.419	0	0	0
03/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,954.0000	3,997.0000	1.088	0	0	0
03/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,567.0000	6,524.0000	(0.655)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,960.0000	3,003.0000	1.453	0	0	0
03/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
03/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,975.0000	2,017.0000	2.127	0	0	0
03/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,468.0000	6,425.0000	(0.665)	0	0	0
03/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,072.0000	2,115.0000	2.075	0	0	0
03/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,059.0000	3,102.0000	1.406	0	0	0
03/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,053.0000	4,097.0000	1.086	0	0	0

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03/06/2009	\$ / R	2010/03/15			Currency Future	8.4268	8.4731	0.549	0.0000	0.0000	0
03/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	391.0000	404.0000	3.325	0	0	0
03/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,514.0000	1,481.0000	(2.180)	0	0	0
03/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	216.0000	223.0000	3.241	0	0	0
03/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,689.0000	2,650.0000	(1.450)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	183.0000	189.0000	3.279	0	0	0
03/06/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,196.0000	1,166.0000	(2.508)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,433.0000	1,400.0000	(2.303)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,808.0000	1,773.0000	(1.936)	0	0	0
03/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	298.0000	308.0000	3.356	0	0	0
03/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,021.0000	1,985.0000	(1.781)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,102.0000	3,062.0000	(1.289)	0	0	0
03/06/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	125.0000	129.0000	3.200	0	0	27,539
03/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	703.0000	681.0000	(3.129)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	335.0000	346.0000	3.284	0	0	0
03/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,998.0000	3,956.0000	(1.051)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	473.0000	489.0000	3.383	0	0	17,736
03/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	342.0000	353.0000	3.216	0	0	27,539
03/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,780.0000	2,741.0000	(1.403)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	699.0000	724.0000	3.577	0	0	0
03/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	768.0000	744.0000	(3.125)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
03/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	672.0000	651.0000	(3.125)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	644.0000	667.0000	3.571	0	0	0
03/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	523.0000	541.0000	3.442	0	0	0
03/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	202.0000	209.0000	3.465	0	0	17,736
03/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,373.0000	2,335.0000	(1.601)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,826.0000	2,786.0000	(1.415)	0	0	0
03/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	244.0000	252.0000	3.279	0	0	0
03/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
03/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,429.0000	3,388.0000	(1.196)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	680.0000	704.0000	3.529	0	0	0
03/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,046.0000	1,018.0000	(2.677)	0	0	0
03/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,417.0000	2,379.0000	(1.572)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,186.0000	3,145.0000	(1.287)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	156.0000	161.0000	3.205	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,056.0000	3,016.0000	(1.309)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	327.0000	338.0000	3.364	0	0	0
03/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,102.0000	3,062.0000	(1.289)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,638.0000	1,604.0000	(2.076)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,242.0000	5,199.0000	(0.820)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	580.0000	600.0000	3.448	0	0	0
03/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,765.0000	1,730.0000	(1.983)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	225.0000	232.0000	3.111	0	0	0
03/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,289.0000	3,248.0000	(1.247)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	365.0000	377.0000	3.288	0	0	0
03/06/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
03/06/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	868.0000	843.0000	(2.880)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,152.0000	2,115.0000	(1.719)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,850.0000	1,815.0000	(1.892)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,963.0000	2,923.0000	(1.350)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	220.0000	227.0000	3.182	0	0	0
03/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
03/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,149.0000	3,108.0000	(1.302)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	278.0000	288.0000	3.597	0	0	0
03/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
03/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	439.0000	455.0000	3.645	0	0	0
03/06/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,553.0000	2,514.0000	(1.528)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
03/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,313.0000	1,281.0000	(2.437)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,643.0000	2,604.0000	(1.476)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	400.0000	413.0000	3.250	0	0	0
03/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	239.0000	247.0000	3.347	0	0	0
03/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,597.0000	1,563.0000	(2.129)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,598.0000	2,559.0000	(1.501)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,473.0000	1,440.0000	(2.240)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,373.0000	2,335.0000	(1.601)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,935.0000	1,900.0000	(1.809)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
03/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
03/06/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,382.0000	3,341.0000	(1.212)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	162.0000	168.0000	3.704	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,723.0000	1,688.0000	(2.031)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
03/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	374.0000	386.0000	3.209	0	0	0
03/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	312.0000	323.0000	3.526	0	0	0
03/06/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	207.0000	214.0000	3.382	0	0	0
03/06/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,338.0000	5,295.0000	(0.806)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,571.0000	3,529.0000	(1.176)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,462.0000	2,424.0000	(1.543)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	211.0000	218.0000	3.318	0	0	0
03/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
03/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	148.0000	152.0000	2.703	0	0	0
03/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,689.0000	2,650.0000	(1.450)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,734.0000	2,695.0000	(1.426)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	172.0000	178.0000	3.488	0	0	0
03/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
03/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	216.0000	223.0000	3.241	0	0	0
03/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	497.0000	514.0000	3.421	0	0	0
03/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,195.0000	3,155.0000	(1.252)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,152.0000	2,115.0000	(1.719)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	429.0000	444.0000	3.497	0	0	0
03/06/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,002.0000	4,959.0000	(0.860)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	409.0000	423.0000	3.423	0	0	0
03/06/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	255.0000	264.0000	3.529	0	0	0
03/06/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	159.0000	164.0000	3.145	0	0	0
03/06/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,574.0000	4,531.0000	(0.940)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
03/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,120.0000	1,091.0000	(2.589)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,328.0000	2,291.0000	(1.589)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	190.0000	197.0000	3.684	0	0	0
03/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	202.0000	209.0000	3.465	0	0	0
03/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,056.0000	3,016.0000	(1.309)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,352.0000	1,321.0000	(2.293)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	150.0000	155.0000	3.333	0	0	0
03/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,826.0000	2,786.0000	(1.415)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,811.0000	4,769.0000	(0.873)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,643.0000	2,604.0000	(1.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,580.0000	5,536.0000	(0.789)	0	0	0
03/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,859.0000	4,816.0000	(0.885)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	419.0000	433.0000	3.341	0	0	0
03/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,021.0000	1,985.0000	(1.781)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
03/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
03/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	523.0000	541.0000	3.442	0	0	0
03/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	298.0000	308.0000	3.356	0	0	0
03/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
03/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,046.0000	1,018.0000	(2.677)	0	0	0
03/06/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
03/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	374.0000	386.0000	3.209	0	0	0
03/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,149.0000	3,108.0000	(1.302)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	829.0000	857.0000	3.378	0	0	0
03/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	239.0000	247.0000	3.347	0	0	0
03/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,141.0000	4,099.0000	(1.014)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	903.0000	877.0000	(2.879)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	502.0000	484.0000	(3.586)	0	0	0
03/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
03/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,765.0000	1,730.0000	(1.983)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	595.0000	616.0000	3.529	0	0	0
03/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,189.0000	4,147.0000	(1.003)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	194.0000	201.0000	3.608	0	0	0
03/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	536.0000	555.0000	3.545	0	0	0
03/06/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	261.0000	269.0000	3.065	0	0	0
03/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,476.0000	3,435.0000	(1.180)	0	0	0
03/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	266.0000	275.0000	3.383	0	0	0
03/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,462.0000	2,424.0000	(1.543)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,392.0000	1,360.0000	(2.299)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,597.0000	1,563.0000	(2.129)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
03/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,240.0000	2,202.0000	(1.696)	0	0	0
03/06/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,907.0000	4,864.0000	(0.876)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,009.0000	2,969.0000	(1.329)	0	0	0
03/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	183.0000	189.0000	3.279	0	0	0

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03/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,046.0000	4,003.0000	(1.063)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
03/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
03/06/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,009.0000	982.0000	(2.676)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
03/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
03/06/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,669.0000	4,627.0000	(0.900)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,524.0000	3,482.0000	(1.192)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,417.0000	2,379.0000	(1.572)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	319.0000	330.0000	3.448	0	0	0
03/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,531.0000	5,488.0000	(0.777)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	510.0000	527.0000	3.333	0	0	0
03/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	342.0000	353.0000	3.216	0	0	0
03/06/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	735.0000	712.0000	(3.129)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	225.0000	232.0000	3.111	0	0	0
03/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,871.0000	2,832.0000	(1.358)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	853.0000	882.0000	3.400	0	0	0
03/06/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	662.0000	685.0000	3.474	0	0	0
03/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,598.0000	2,559.0000	(1.501)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
03/06/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,098.0000	5,055.0000	(0.843)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
03/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,284.0000	2,246.0000	(1.664)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,893.0000	1,857.0000	(1.902)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
03/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
03/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
03/06/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	627.0000	649.0000	3.509	0	0	0
03/06/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,194.0000	5,151.0000	(0.828)	0	0	0
03/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
03/06/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	476.0000	459.0000	(3.571)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	278.0000	288.0000	3.597	0	0	0
03/06/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
03/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,050.0000	5,007.0000	(0.851)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
03/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,235.0000	1,204.0000	(2.510)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,871.0000	2,832.0000	(1.358)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	903.0000	933.0000	3.322	0	0	0
03/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	461.0000	477.0000	3.471	0	0	0
03/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
03/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,850.0000	1,815.0000	(1.892)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,064.0000	2,028.0000	(1.744)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
03/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	350.0000	361.0000	3.143	0	0	0
03/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	43.0000	43.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,242.0000	3,201.0000	(1.265)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	327.0000	338.0000	3.364	0	0	0
03/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,917.0000	2,878.0000	(1.337)	0	0	0
03/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
03/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,273.0000	1,243.0000	(2.357)	0	0	0
03/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,027.0000	5,073.0000	0.915	0	0	0
03/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	382.0000	395.0000	3.403	0	0	0
03/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,245.0000	7,200.0000	(0.621)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	450.0000	466.0000	3.556	0	0	0
03/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	244.0000	252.0000	3.279	0	0	0
03/06/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,526.0000	4,483.0000	(0.950)	0	0	0
03/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,777.0000	4,823.0000	0.963	0	0	0
03/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	220.0000	227.0000	3.182	0	0	0
03/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,774.0000	5,730.0000	(0.762)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	365.0000	377.0000	3.288	0	0	0
03/06/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	973.0000	946.0000	(2.775)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,622.0000	4,580.0000	(0.909)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,638.0000	1,604.0000	(2.076)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	550.0000	569.0000	3.455	0	0	0
03/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	305.0000	315.0000	3.279	0	0	0
03/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,335.0000	3,294.0000	(1.229)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,760.0000	3,718.0000	(1.117)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	402.0000	386.0000	(3.980)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,978.0000	1,942.0000	(1.820)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	272.0000	282.0000	3.676	0	0	0
03/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
03/06/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,083.0000	1,054.0000	(2.678)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	293.0000	281.0000	(4.096)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,555.0000	1,522.0000	(2.122)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,164.0000	1,200.0000	3.093	0	0	0
03/06/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	801.0000	776.0000	(3.121)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,108.0000	2,071.0000	(1.755)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,665.0000	3,624.0000	(1.119)	0	0	0
03/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,998.0000	6,953.0000	(0.643)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	194.0000	201.0000	3.608	0	0	0
03/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	237.0000	227.0000	(4.219)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,195.0000	2,158.0000	(1.686)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	272.0000	282.0000	3.676	0	0	0
03/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
03/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	169.0000	174.0000	2.959	0	0	0
03/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,335.0000	3,294.0000	(1.229)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
03/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	357.0000	369.0000	3.361	0	0	0
03/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	485.0000	501.0000	3.299	0	0	0
03/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
03/06/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,070.0000	1,104.0000	3.178	0	0	0
03/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,600.0000	2,646.0000	1.769	0	0	0
03/06/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	234.0000	242.0000	3.419	0	0	0
03/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	23.0000	23.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,158.0000	1,128.0000	(2.591)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	929.0000	960.0000	3.337	0	0	0
03/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	162.0000	168.0000	3.704	0	0	0
03/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
03/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	409.0000	423.0000	3.423	0	0	0
03/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,535.0000	3,581.0000	1.301	0	0	0
03/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,507.0000	2,469.0000	(1.516)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,954.0000	4,912.0000	(0.848)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,290.0000	5,247.0000	(0.813)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,433.0000	1,400.0000	(2.303)	0	0	0
03/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,680.0000	1,646.0000	(2.024)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	938.0000	911.0000	(2.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,903.0000	3,860.0000	(1.102)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
03/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
03/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,917.0000	2,878.0000	(1.337)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	312.0000	323.0000	3.526	0	0	0
03/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	285.0000	294.0000	3.158	0	0	0
03/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	429.0000	444.0000	3.497	0	0	0
03/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,935.0000	1,900.0000	(1.809)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,571.0000	3,529.0000	(1.176)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	255.0000	244.0000	(4.314)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,237.0000	4,195.0000	(0.991)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
03/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
03/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,306.0000	1,346.0000	3.063	0	0	0
03/06/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,132.0000	1,167.0000	3.092	0	0	0
03/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,195.0000	2,158.0000	(1.686)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,435.0000	5,391.0000	(0.810)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,046.0000	4,003.0000	(1.063)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	485.0000	501.0000	3.299	0	0	0
03/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	148.0000	152.0000	2.703	0	0	0
03/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	426.0000	410.0000	(3.756)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	314.0000	301.0000	(4.140)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	565.0000	584.0000	3.363	0	0	0
03/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,101.0000	1,135.0000	3.088	0	0	0
03/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,070.0000	2,116.0000	2.222	0	0	0
03/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,552.0000	2,598.0000	1.803	0	0	0
03/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,485.0000	3,532.0000	1.349	0	0	0
03/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,628.0000	1,671.0000	2.641	0	0	0
03/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	150.0000	155.0000	3.333	0	0	0
03/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,503.0000	2,549.0000	1.838	0	0	0
03/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,713.0000	3,671.0000	(1.131)	0	0	0
03/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,524.0000	3,482.0000	(1.192)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	139.0000	144.0000	3.597	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
03/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,555.0000	1,522.0000	(2.122)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,158.0000	1,128.0000	(2.591)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	179.0000	173.0000	(3.352)	0	0	0
03/06/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	613.0000	592.0000	(3.426)	0	0	0
03/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	461.0000	477.0000	3.471	0	0	0
03/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	740.0000	766.0000	3.514	0	0	0
03/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	382.0000	395.0000	3.403	0	0	0
03/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	305.0000	315.0000	3.279	0	0	0
03/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,235.0000	1,204.0000	(2.510)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	26.0000	26.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,618.0000	3,577.0000	(1.133)	0	0	0
03/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	109.0000	105.0000	(3.670)	0	0	0
03/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
03/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	134.0000	139.0000	3.731	0	0	0
03/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,386.0000	3,433.0000	1.388	0	0	0
03/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,807.0000	3,766.0000	(1.077)	0	0	0
03/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,628.0000	5,584.0000	(0.782)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,463.0000	1,504.0000	2.802	0	0	0
03/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
03/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	439.0000	455.0000	3.645	0	0	0
03/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,406.0000	2,452.0000	1.912	0	0	0
03/06/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,031.0000	4,077.0000	1.141	0	0	0
03/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	274.0000	262.0000	(4.380)	0	0	0
03/06/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,978.0000	1,942.0000	(1.820)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,041.0000	3,087.0000	1.513	0	0	0
03/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,313.0000	1,281.0000	(2.437)	0	0	0
03/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
03/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,337.0000	3,383.0000	1.378	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,358.0000	2,404.0000	1.951	0	0	0
03/06/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,882.0000	3,929.0000	1.211	0	0	0
03/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	29.0000	29.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,586.0000	1,628.0000	2.648	0	0	0
03/06/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,764.0000	4,721.0000	(0.903)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,893.0000	2,939.0000	1.590	0	0	0
03/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	126.0000	122.0000	(3.175)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,231.0000	1,270.0000	3.168	0	0	0
03/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,503.0000	1,545.0000	2.794	0	0	0
03/06/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,933.0000	1,978.0000	2.328	0	0	0
03/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	805.0000	833.0000	3.478	0	0	0
03/06/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,146.0000	5,103.0000	(0.836)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	529.0000	510.0000	(3.592)	0	0	0
03/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	204.0000	197.0000	(3.431)	0	0	0
03/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
03/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,352.0000	1,321.0000	(2.293)	0	0	0
03/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,979.0000	2,023.0000	2.223	0	0	0
03/06/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,716.0000	4,674.0000	(0.891)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
03/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,942.0000	2,988.0000	1.564	0	0	0
03/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
03/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,333.0000	4,291.0000	(0.969)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,950.0000	3,908.0000	(1.063)	0	0	0
03/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,844.0000	1,888.0000	2.386	0	0	0
03/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
03/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,585.0000	3,631.0000	1.283	0	0	0
03/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
03/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
03/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,064.0000	2,028.0000	(1.744)	0	0	0
03/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,287.0000	3,334.0000	1.430	0	0	0
03/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,381.0000	4,339.0000	(0.959)	0	0	0
03/06/2009	\$ / R 2010/03/15	4.70	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
03/06/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/06/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,746.0000	2,792.0000	1.675	0	0	0
03/06/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,733.0000	3,780.0000	1.259	0	0	0
03/06/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
03/06/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
03/06/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,040.0000	1,074.0000	3.269	0	0	0
03/06/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,800.0000	1,844.0000	2.444	0	0	0
03/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
03/06/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
03/06/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,684.0000	3,730.0000	1.249	0	0	0
03/06/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/06/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,698.0000	2,744.0000	1.705	0	0	0
03/06/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/06/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	93.0000	90.0000	(3.226)	0	0	0
03/06/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	335.0000	321.0000	(4.179)	0	0	0
03/06/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,670.0000	1,713.0000	2.575	0	0	0
03/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,011.0000	1,044.0000	3.264	0	0	0
03/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	956.0000	987.0000	3.243	0	0	0
03/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,756.0000	1,800.0000	2.506	0	0	0
03/06/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	379.0000	364.0000	(3.958)	0	0	0
03/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
03/06/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
03/06/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,093.0000	4,051.0000	(1.026)	0	0	0
03/06/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	877.0000	907.0000	3.421	0	0	0
03/06/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	451.0000	434.0000	(3.769)	0	0	0
03/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	350.0000	361.0000	3.143	0	0	0
03/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,723.0000	1,688.0000	(2.031)	0	0	0
03/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,932.0000	3,978.0000	1.170	0	0	0
03/06/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/06/2009	\$ / R	2010/06/14			Currency Future	8.5535	8.6023	0.571	0.0000	0.0000	0
03/06/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	804.0000	829.0000	3.109	0	0	0
03/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	702.0000	724.0000	3.134	0	0	0
03/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	521.0000	537.0000	3.071	0	0	0
03/06/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	199.0000	207.0000	4.020	0	0	28,772
03/06/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	615.0000	635.0000	3.252	0	0	21,978

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,517.0000	1,485.0000	(2.109)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,796.0000	3,754.0000	(1.106)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	998.0000	971.0000	(2.705)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,212.0000	1,182.0000	(2.475)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	800.0000	777.0000	(2.875)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,678.0000	1,644.0000	(2.026)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	437.0000	451.0000	3.204	0	0	0
03/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	374.0000	387.0000	3.476	0	0	0
03/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,139.0000	1,110.0000	(2.546)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	510.0000	527.0000	3.333	0	0	0
03/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	823.0000	848.0000	3.038	0	0	0
03/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,220.0000	2,184.0000	(1.622)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,400.0000	1,369.0000	(2.214)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	769.0000	746.0000	(2.991)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	554.0000	571.0000	3.069	0	0	2,176
03/06/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,884.0000	1,849.0000	(1.858)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,009.0000	1,974.0000	(1.742)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	554.0000	571.0000	3.069	0	0	26,596
03/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	531.0000	548.0000	3.202	0	0	0
03/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,400.0000	1,369.0000	(2.214)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,478.0000	1,446.0000	(2.165)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,249.0000	1,219.0000	(2.402)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	717.0000	740.0000	3.208	0	0	0
03/06/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	602.0000	621.0000	3.156	0	0	0
03/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,557.0000	1,524.0000	(2.119)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	768.0000	792.0000	3.125	0	0	0
03/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	642.0000	663.0000	3.271	0	0	0
03/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	481.0000	496.0000	3.119	0	0	0
03/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	864.0000	840.0000	(2.778)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
03/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,306.0000	2,270.0000	(1.561)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,218.0000	4,175.0000	(1.019)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	964.0000	938.0000	(2.697)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,637.0000	1,604.0000	(2.016)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,040.0000	1,071.0000	2.981	0	0	0
03/06/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	412.0000	426.0000	3.398	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	946.0000	974.0000	2.960	0	0	0
03/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	487.0000	469.0000	(3.696)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,033.0000	1,006.0000	(2.614)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,597.0000	1,564.0000	(2.066)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	404.0000	418.0000	3.465	0	0	0
03/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,718.0000	1,684.0000	(1.979)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,051.0000	2,016.0000	(1.706)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	454.0000	468.0000	3.084	0	0	0
03/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	446.0000	460.0000	3.139	0	0	0
03/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	472.0000	487.0000	3.178	0	0	0
03/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,439.0000	1,407.0000	(2.224)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	629.0000	649.0000	3.180	0	0	0
03/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	500.0000	516.0000	3.200	0	0	0
03/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	491.0000	506.0000	3.055	0	0	0
03/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,842.0000	1,807.0000	(1.900)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	686.0000	708.0000	3.207	0	0	0
03/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	542.0000	560.0000	3.321	0	0	0
03/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,563.0000	3,523.0000	(1.123)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	454.0000	468.0000	3.084	0	0	0
03/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,889.0000	3,847.0000	(1.080)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,320.0000	3,368.0000	1.446	0	0	0
03/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	593.0000	572.0000	(3.541)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	193.0000	200.0000	3.627	0	0	0
03/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,439.0000	1,407.0000	(2.224)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,103.0000	1,075.0000	(2.539)	0	0	0
03/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	565.0000	583.0000	3.186	0	0	0
03/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,068.0000	1,040.0000	(2.622)	0	0	0
03/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,805.0000	4,853.0000	0.999	0	0	0
03/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	217.0000	225.0000	3.687	0	0	21,978
03/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,801.0000	1,766.0000	(1.943)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,362.0000	1,331.0000	(2.276)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	656.0000	677.0000	3.201	0	0	0
03/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	429.0000	443.0000	3.263	0	0	0
03/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	542.0000	560.0000	3.321	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
03/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,175.0000	1,146.0000	(2.468)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,914.0000	1,959.0000	2.351	0	0	0
03/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	969.0000	998.0000	2.993	0	0	0
03/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	421.0000	435.0000	3.325	0	0	0
03/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	577.0000	596.0000	3.293	0	0	0
03/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	565.0000	545.0000	(3.540)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	111.0000	106.0000	(4.505)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	389.0000	402.0000	3.342	0	0	0
03/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	463.0000	478.0000	3.240	0	0	0
03/06/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	786.0000	810.0000	3.053	0	0	0
03/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	924.0000	952.0000	3.030	0	0	0
03/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	396.0000	410.0000	3.535	0	0	0
03/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	621.0000	600.0000	(3.382)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,093.0000	2,057.0000	(1.720)	0	0	0
03/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,238.0000	7,191.0000	(0.649)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,842.0000	1,807.0000	(1.900)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	671.0000	692.0000	3.130	0	0	0
03/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	381.0000	394.0000	3.412	0	0	0
03/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	180.0000	187.0000	3.889	0	0	0
03/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,926.0000	1,891.0000	(1.817)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,077.0000	4,034.0000	(1.055)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	832.0000	808.0000	(2.885)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,785.0000	4,743.0000	(0.878)	0	0	0
03/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
03/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,178.0000	2,142.0000	(1.653)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,260.0000	1,295.0000	2.778	0	0	0
03/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
03/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	446.0000	460.0000	3.139	0	0	0
03/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,781.0000	5,736.0000	(0.778)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,759.0000	1,725.0000	(1.933)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	327.0000	312.0000	(4.587)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	169.0000	175.0000	3.550	0	0	0
03/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	139.0000	145.0000	4.317	0	0	0
03/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	273.0000	283.0000	3.663	0	0	0
03/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,517.0000	1,485.0000	(2.109)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	463.0000	478.0000	3.240	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,333.0000	3,293.0000	(1.200)	0	0	0
03/06/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,970.0000	2,931.0000	(1.313)	0	0	0
03/06/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	221.0000	229.0000	3.620	0	0	0
03/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,135.0000	2,100.0000	(1.639)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	307.0000	293.0000	(4.560)	0	0	0
03/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,759.0000	1,725.0000	(1.933)	0	0	0
03/06/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	237.0000	245.0000	3.376	0	0	0
03/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,925.0000	2,886.0000	(1.333)	0	0	0
03/06/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,124.0000	4,081.0000	(1.043)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	232.0000	224.0000	(3.448)	0	0	0
03/06/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	183.0000	190.0000	3.825	0	0	0
03/06/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	174.0000	181.0000	4.023	0	0	0
03/06/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	184.0000	178.0000	(3.261)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	196.0000	188.0000	(4.082)	0	0	0
03/06/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
03/06/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,030.0000	3,988.0000	(1.042)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,231.0000	1,265.0000	2.762	0	0	0
03/06/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,171.0000	4,128.0000	(1.031)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,588.0000	1,630.0000	2.645	0	0	0
03/06/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/06/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,541.0000	5,497.0000	(0.794)	0	0	0
03/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	264.0000	273.0000	3.409	0	0	0
03/06/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	369.0000	354.0000	(4.065)	0	0	0
03/06/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,265.0000	4,223.0000	(0.985)	0	0	0
03/06/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
03/06/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
03/06/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,517.0000	3,476.0000	(1.166)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,173.0000	1,206.0000	2.813	0	0	0
03/06/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,453.0000	2,500.0000	1.916	0	0	0
03/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,549.0000	1,591.0000	2.711	0	0	0
03/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,993.0000	6,946.0000	(0.672)	0	0	0
03/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,967.0000	1,933.0000	(1.729)	0	0	0
03/06/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,468.0000	3,517.0000	1.413	0	0	0
03/06/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
03/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	279.0000	289.0000	3.584	0	0	0
03/06/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	177.0000	184.0000	3.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,836.0000	2,797.0000	(1.375)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	512.0000	493.0000	(3.711)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,369.0000	3,418.0000	1.454	0	0	0
03/06/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,747.0000	2,708.0000	(1.420)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	203.0000	210.0000	3.448	0	0	0
03/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,016.0000	1,046.0000	2.953	0	0	0
03/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
03/06/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	300.0000	310.0000	3.333	0	0	0
03/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,749.0000	3,708.0000	(1.094)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,324.0000	1,293.0000	(2.341)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
03/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,286.0000	1,256.0000	(2.333)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,692.0000	4,650.0000	(0.895)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	589.0000	608.0000	3.226	0	0	0
03/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,973.0000	4,930.0000	(0.865)	0	0	0
03/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,054.0000	5,103.0000	0.970	0	0	0
03/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	289.0000	300.0000	3.806	0	0	0
03/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,091.0000	1,123.0000	2.933	0	0	0
03/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,842.0000	3,801.0000	(1.067)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,291.0000	1,330.0000	3.021	0	0	0
03/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	521.0000	537.0000	3.071	0	0	0
03/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,060.0000	3,021.0000	(1.275)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,209.0000	5,165.0000	(0.845)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,132.0000	2,178.0000	2.158	0	0	0
03/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,567.0000	3,616.0000	1.374	0	0	0
03/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
03/06/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,963.0000	4,012.0000	1.236	0	0	0
03/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,419.0000	3,467.0000	1.404	0	0	0
03/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
03/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,976.0000	3,023.0000	1.579	0	0	0
03/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,880.0000	2,842.0000	(1.319)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,043.0000	2,088.0000	2.203	0	0	0
03/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	142.0000	149.0000	4.930	0	0	0
03/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,067.0000	5,024.0000	(0.849)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	84.0000	81.0000	(3.571)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,407.0000	2,453.0000	1.911	0	0	0
03/06/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,739.0000	4,696.0000	(0.907)	0	0	0
03/06/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	250.0000	259.0000	3.600	0	0	0
03/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,087.0000	2,133.0000	2.204	0	0	0
03/06/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,196.0000	3,156.0000	(1.252)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,435.0000	1,476.0000	2.857	0	0	0
03/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	284.0000	294.0000	3.521	0	0	0
03/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	120.0000	126.0000	5.000	0	0	0
03/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
03/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	232.0000	241.0000	3.879	0	0	0
03/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,379.0000	3,339.0000	(1.184)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,926.0000	4,883.0000	(0.873)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,481.0000	2,443.0000	(1.532)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	334.0000	345.0000	3.293	0	0	0
03/06/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,313.0000	4,270.0000	(0.997)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
03/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,024.0000	3,073.0000	1.620	0	0	0
03/06/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	353.0000	365.0000	3.399	0	0	0
03/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	166.0000	172.0000	3.614	0	0	0
03/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,983.0000	3,941.0000	(1.054)	0	0	0
03/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,263.0000	2,227.0000	(1.591)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	367.0000	379.0000	3.270	0	0	0
03/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,013.0000	4,061.0000	1.196	0	0	0
03/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,178.0000	2,142.0000	(1.653)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,256.0000	5,212.0000	(0.837)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,350.0000	2,313.0000	(1.574)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,437.0000	2,400.0000	(1.518)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	340.0000	352.0000	3.529	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
03/06/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	438.0000	421.0000	(3.881)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,656.0000	3,615.0000	(1.121)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,360.0000	4,317.0000	(0.986)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	374.0000	387.0000	3.476	0	0	0
03/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	154.0000	148.0000	(3.896)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	163.0000	169.0000	3.681	0	0	0
03/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,220.0000	2,184.0000	(1.622)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	196.0000	203.0000	3.571	0	0	0
03/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,914.0000	3,962.0000	1.226	0	0	0
03/06/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,707.0000	1,750.0000	2.519	0	0	0
03/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	381.0000	394.0000	3.412	0	0	0
03/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	259.0000	268.0000	3.475	0	0	0
03/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	472.0000	487.0000	3.178	0	0	0
03/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
03/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,926.0000	1,891.0000	(1.817)	0	0	0
03/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,718.0000	1,684.0000	(1.979)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,598.0000	4,554.0000	(0.957)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,500.0000	2,547.0000	1.880	0	0	0
03/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	429.0000	443.0000	3.263	0	0	0
03/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	126.0000	132.0000	4.762	0	0	0
03/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	678.0000	656.0000	(3.245)	0	0	0
03/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,105.0000	3,066.0000	(1.256)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,135.0000	2,100.0000	(1.639)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	135.0000	130.0000	(3.704)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,201.0000	1,235.0000	2.831	0	0	0
03/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	348.0000	333.0000	(4.310)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	882.0000	909.0000	3.061	0	0	0
03/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,000.0000	2,045.0000	2.250	0	0	0
03/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
03/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,594.0000	2,641.0000	1.812	0	0	0
03/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	288.0000	278.0000	(3.472)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,161.0000	5,118.0000	(0.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	115.0000	120.0000	4.348	0	0	0
03/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,287.0000	3,247.0000	(1.217)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,627.0000	1,669.0000	2.581	0	0	0
03/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	174.0000	167.0000	(4.023)	0	0	0
03/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	992.0000	1,021.0000	2.923	0	0	0
03/06/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	539.0000	519.0000	(3.711)	0	0	0
03/06/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	347.0000	358.0000	3.170	0	0	0
03/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,927.0000	2,975.0000	1.640	0	0	0
03/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,879.0000	4,836.0000	(0.881)	0	0	0
03/06/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	241.0000	250.0000	3.734	0	0	0
03/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,393.0000	2,356.0000	(1.546)	0	0	0
03/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,936.0000	3,894.0000	(1.067)	0	0	0
03/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	132.0000	138.0000	4.545	0	0	0
03/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,066.0000	1,096.0000	2.814	0	0	0
03/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,789.0000	1,832.0000	2.404	0	0	0
03/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	144.0000	139.0000	(3.472)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	462.0000	444.0000	(3.896)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,688.0000	2,736.0000	1.786	0	0	0
03/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,748.0000	1,791.0000	2.460	0	0	0
03/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,641.0000	2,688.0000	1.780	0	0	0
03/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,765.0000	3,814.0000	1.301	0	0	0
03/06/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,616.0000	3,665.0000	1.355	0	0	0
03/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
03/06/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,118.0000	1,150.0000	2.862	0	0	0
03/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
03/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,715.0000	3,764.0000	1.319	0	0	0
03/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
03/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	414.0000	398.0000	(3.865)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,736.0000	2,783.0000	1.718	0	0	0
03/06/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,830.0000	1,874.0000	2.404	0	0	0
03/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	389.0000	402.0000	3.342	0	0	0
03/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,151.0000	3,111.0000	(1.269)	0	0	0
03/06/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	127.0000	122.0000	(3.937)	0	0	0
03/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,801.0000	1,766.0000	(1.943)	0	0	0
03/06/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	360.0000	372.0000	3.333	0	0	0
03/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,020.0000	4,977.0000	(0.857)	0	0	0
03/06/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	210.0000	217.0000	3.333	0	0	0
03/06/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/06/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,783.0000	2,831.0000	1.725	0	0	0
03/06/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	189.0000	196.0000	3.704	0	0	0
03/06/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	268.0000	278.0000	3.731	0	0	0
03/06/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,015.0000	2,976.0000	(1.294)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,145.0000	1,178.0000	2.882	0	0	0
03/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	391.0000	375.0000	(4.092)	0	0	0
03/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	118.0000	114.0000	(3.390)	0	0	0
03/06/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,872.0000	1,916.0000	2.350	0	0	0
03/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,666.0000	3,715.0000	1.337	0	0	0
03/06/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	295.0000	305.0000	3.390	0	0	0
03/06/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,645.0000	4,602.0000	(0.926)	0	0	0
03/06/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
03/06/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	149.0000	154.0000	3.356	0	0	0
03/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	206.0000	214.0000	3.883	0	0	0
03/06/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,791.0000	2,753.0000	(1.362)	0	0	0
03/06/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,703.0000	3,661.0000	(1.134)	0	0	0
03/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,073.0000	3,122.0000	1.595	0	0	0
03/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,062.0000	4,110.0000	1.182	0	0	0
03/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
03/06/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,326.0000	1,366.0000	3.017	0	0	0
03/06/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	273.0000	264.0000	(3.297)	0	0	0
03/06/2009	£ / R	2009/06/12			Currency Future	13.3069	13.2296	(0.581)	13.3700	13.3000	36,349
03/06/2009	£ / R	2009/06/12	12.90	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
03/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
03/06/2009	£ / R	2009/06/12	12.80	Put	Currency Future	53.0000	69.0000	30.189	0	0	0
03/06/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.05	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
03/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,343.0000	2,420.0000	3.286	0	0	0
03/06/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.60	Put	Currency Future	25.0000	34.0000	36.000	0	0	0
03/06/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.90	Call	Currency Future	481.0000	407.0000	(15.385)	0	0	0
03/06/2009	£ / R	2009/06/12	12.95	Call	Currency Future	435.0000	361.0000	(17.011)	0	0	0
03/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	432.0000	490.0000	13.426	0	0	0
03/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,793.0000	3,870.0000	2.030	0	0	0
03/06/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,743.0000	2,820.0000	2.807	0	0	0
03/06/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,407.0000	2,330.0000	(3.199)	0	0	0
03/06/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,643.0000	5,720.0000	1.365	0	0	0
03/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	732.0000	664.0000	(9.290)	0	0	0
03/06/2009	£ / R	2009/06/12	12.80	Call	Currency Future	560.0000	499.0000	(10.893)	0	0	0
03/06/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,243.0000	2,320.0000	3.433	0	0	0
03/06/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,907.0000	3,830.0000	(1.971)	0	0	0
03/06/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.20	Put	Currency Future	136.0000	162.0000	19.118	0	0	0
03/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
03/06/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,893.0000	4,970.0000	1.574	0	0	0
03/06/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,744.0000	1,821.0000	4.415	0	0	0
03/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,407.0000	5,330.0000	(1.424)	0	0	0
03/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,543.0000	5,620.0000	1.389	0	0	0
03/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	301.0000	242.0000	(19.601)	0	0	0
03/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	271.0000	215.0000	(20.664)	0	0	0
03/06/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,893.0000	3,970.0000	1.978	0	0	0
03/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,693.0000	2,770.0000	2.859	0	0	0
03/06/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,743.0000	5,820.0000	1.341	0	0	0
03/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,108.0000	1,179.0000	6.408	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0
03/06/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,893.0000	2,970.0000	2.662	0	0	0
03/06/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,343.0000	5,420.0000	1.441	0	0	0
03/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,643.0000	2,720.0000	2.913	0	0	0
03/06/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,593.0000	6,670.0000	1.168	0	0	0
03/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
03/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,593.0000	2,670.0000	2.970	0	0	0
03/06/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,093.0000	3,170.0000	2.489	0	0	0
03/06/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,243.0000	5,320.0000	1.469	0	0	0
03/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	94.0000	112.0000	19.149	0	0	0
03/06/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,393.0000	4,470.0000	1.753	0	0	0
03/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.50	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
03/06/2009	£ / R	2009/06/12	13.20	Call	Currency Future	243.0000	191.0000	(21.399)	0	0	0
03/06/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,093.0000	6,170.0000	1.264	0	0	0
03/06/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,293.0000	2,370.0000	3.358	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	918.0000	845.0000	(7.952)	0	0	0
03/06/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,743.0000	4,820.0000	1.623	0	0	0
03/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,593.0000	4,670.0000	1.676	0	0	0
03/06/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.40	Put	Currency Future	11.0000	15.0000	36.364	0	0	0
03/06/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,543.0000	4,620.0000	1.695	0	0	0
03/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,595.0000	1,672.0000	4.828	0	0	0
03/06/2009	£ / R	2009/06/12	12.40	Put	Currency Future	11.0000	15.0000	36.364	0	0	0
03/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	301.0000	242.0000	(19.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	97.0000	76.0000	(21.649)	0	0	0
03/06/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,443.0000	2,520.0000	3.152	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,593.0000	2,670.0000	2.970	0	0	0
03/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,843.0000	4,920.0000	1.590	0	0	0
03/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,014.0000	1,083.0000	6.805	0	0	0
03/06/2009	£ / R	2009/06/12	13.25	Put	Currency Future	161.0000	190.0000	18.012	0	0	0
03/06/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,793.0000	2,870.0000	2.757	0	0	0
03/06/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,093.0000	5,170.0000	1.512	0	0	0
03/06/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	390.0000	446.0000	14.359	0	0	0
03/06/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,293.0000	4,370.0000	1.794	0	0	0
03/06/2009	£ / R	2009/06/12	12.70	Put	Currency Future	37.0000	49.0000	32.432	0	0	0
03/06/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,393.0000	2,470.0000	3.218	0	0	0
03/06/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,607.0000	4,530.0000	(1.671)	0	0	0
03/06/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,143.0000	5,220.0000	1.497	0	0	0
03/06/2009	£ / R	2009/06/12	14.65	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	12.50	Call	Currency Future	824.0000	753.0000	(8.617)	0	0	0
03/06/2009	£ / R	2009/06/12	13.25	Call	Currency Future	218.0000	169.0000	(22.477)	0	0	0
03/06/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,693.0000	4,770.0000	1.641	0	0	0
03/06/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,793.0000	4,870.0000	1.607	0	0	0
03/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,343.0000	2,420.0000	3.286	0	0	0
03/06/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	10.20	Call	Currency Future	3,107.0000	3,030.0000	(2.478)	0	0	0
03/06/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,343.0000	5,420.0000	1.441	0	0	0
03/06/2009	£ / R	2009/06/12	14.10	Call	Currency Future	38.0000	26.0000	(31.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	13.35	Call	Currency Future	174.0000	133.0000	(23.563)	0	0	0
03/06/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	11.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,993.0000	3,070.0000	2.573	0	0	0
03/06/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.10	Put	Currency Future	831.0000	896.0000	7.822	0	0	0
03/06/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.55	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
03/06/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,593.0000	2,670.0000	2.970	0	0	0
03/06/2009	£ / R	2009/06/12	7.20	Call	Currency Future	6,107.0000	6,030.0000	(1.261)	0	0	0
03/06/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.75	Call	Currency Future	602.0000	538.0000	(10.631)	0	0	0
03/06/2009	£ / R	2009/06/12	13.35	Put	Currency Future	217.0000	253.0000	16.590	0	0	0
03/06/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,093.0000	4,170.0000	1.881	0	0	0
03/06/2009	£ / R	2009/06/12	12.55	Call	Currency Future	777.0000	708.0000	(8.880)	0	0	0
03/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,843.0000	2,920.0000	2.708	0	0	0
03/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,093.0000	2,171.0000	3.727	0	0	0
03/06/2009	£ / R	2009/06/12	11.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,643.0000	4,720.0000	1.658	0	0	0
03/06/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,349.0000	1,424.0000	5.560	0	0	0
03/06/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,607.0000	1,530.0000	(4.792)	0	0	0
03/06/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,843.0000	4,920.0000	1.590	0	0	0
03/06/2009	£ / R	2009/06/12	12.75	Put	Currency Future	45.0000	58.0000	28.889	0	0	0
03/06/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,043.0000	6,120.0000	1.274	0	0	0
03/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	688.0000	621.0000	(9.738)	0	0	0
03/06/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,894.0000	1,971.0000	4.065	0	0	0
03/06/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	94.0000	112.0000	19.149	0	0	0
03/06/2009	£ / R	2009/06/12	19.30	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
03/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
03/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,643.0000	4,720.0000	1.658	0	0	0
03/06/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,193.0000	2,270.0000	3.511	0	0	0
03/06/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,093.0000	2,171.0000	3.727	0	0	0
03/06/2009	£ / R	2009/06/12	12.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
03/06/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,793.0000	5,870.0000	1.329	0	0	0
03/06/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,543.0000	2,620.0000	3.028	0	0	0
03/06/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,358.0000	1,281.0000	(5.670)	0	0	0
03/06/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,497.0000	1,572.0000	5.010	0	0	0
03/06/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,143.0000	5,220.0000	1.497	0	0	0
03/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	918.0000	845.0000	(7.952)	0	0	0
03/06/2009	£ / R	2009/06/12	12.70	Call	Currency Future	644.0000	579.0000	(10.093)	0	0	0
03/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	155.0000	117.0000	(24.516)	0	0	0
03/06/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,994.0000	2,071.0000	3.862	0	0	0
03/06/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
03/06/2009	£ / R	2009/06/12	13.40	Put	Currency Future	248.0000	287.0000	15.726	0	0	0
03/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,593.0000	5,670.0000	1.377	0	0	0
03/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,043.0000	2,121.0000	3.818	0	0	0
03/06/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,857.0000	2,780.0000	(2.695)	0	0	0
03/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,794.0000	1,871.0000	4.292	0	0	0
03/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	12.30	Call	Currency Future	1,013.0000	939.0000	(7.305)	0	0	0
03/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/06/2009	£ / R	2009/06/12	12.95	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
03/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.20	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,393.0000	5,470.0000	1.428	0	0	0
03/06/2009	£ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,293.0000	3,370.0000	2.338	0	0	0
03/06/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R 2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,493.0000	2,570.0000	3.089	0	0	0
03/06/2009	£ / R 2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	13.80	Put	Currency Future	562.0000	625.0000	11.210	0	0	0
03/06/2009	£ / R 2009/06/12	13.00	Call	Currency Future	390.0000	317.0000	(18.718)	0	0	0
03/06/2009	£ / R 2009/06/12	13.45	Call	Currency Future	138.0000	103.0000	(25.362)	0	0	0
03/06/2009	£ / R 2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R 2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	13.80	Call	Currency Future	69.0000	55.0000	(20.290)	0	0	0
03/06/2009	£ / R 2009/06/12	13.30	Call	Currency Future	195.0000	150.0000	(23.077)	0	0	0
03/06/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,497.0000	1,572.0000	5.010	0	0	0
03/06/2009	£ / R 2009/06/12	12.90	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
03/06/2009	£ / R 2009/06/12	13.45	Put	Currency Future	281.0000	323.0000	14.947	0	0	0
03/06/2009	£ / R 2009/06/12	19.20	Put	Currency Future	5,893.0000	5,970.0000	1.307	0	0	0
03/06/2009	£ / R 2009/06/12	12.85	Put	Currency Future	63.0000	73.0000	15.873	0	0	0
03/06/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,993.0000	3,070.0000	2.573	0	0	0
03/06/2009	£ / R 2009/06/12	16.90	Put	Currency Future	3,593.0000	3,670.0000	2.143	0	0	0
03/06/2009	£ / R 2009/06/12	14.05	Put	Currency Future	787.0000	850.0000	8.005	0	0	0
03/06/2009	£ / R 2009/06/12	13.00	Put	Currency Future	83.0000	87.0000	4.819	0	0	0
03/06/2009	£ / R 2009/06/12	14.20	Put	Currency Future	921.0000	989.0000	7.383	0	0	0
03/06/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,193.0000	5,270.0000	1.483	0	0	0
03/06/2009	£ / R 2009/06/12	12.85	Call	Currency Future	520.0000	452.0000	(13.077)	0	0	0
03/06/2009	£ / R 2009/06/12	15.45	Put	Currency Future	2,143.0000	2,220.0000	3.593	0	0	0
03/06/2009	£ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	16.35	Put	Currency Future	3,043.0000	3,120.0000	2.530	0	0	0
03/06/2009	£ / R 2009/06/12	13.30	Put	Currency Future	188.0000	220.0000	17.021	0	0	0
03/06/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,293.0000	5,370.0000	1.455	0	0	0
03/06/2009	£ / R 2009/06/12	14.15	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
03/06/2009	£ / R 2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/06/12	16.85	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
03/06/2009	£ / R	2009/06/12	14.05	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
03/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,844.0000	1,921.0000	4.176	0	0	0
03/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	271.0000	215.0000	(20.664)	0	0	0
03/06/2009	£ / R	2009/06/12	12.45	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
03/06/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,944.0000	2,021.0000	3.961	0	0	0
03/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,543.0000	3,620.0000	2.173	0	0	0
03/06/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	12.45	Call	Currency Future	870.0000	798.0000	(8.276)	0	0	0
03/06/2009	£ / R	2009/06/12	13.90	Put	Currency Future	652.0000	718.0000	10.123	0	0	0
03/06/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,993.0000	6,070.0000	1.285	0	0	0
03/06/2009	£ / R	2009/06/12	14.15	Put	Currency Future	876.0000	942.0000	7.534	0	0	0
03/06/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,243.0000	2,320.0000	3.433	0	0	0
03/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,793.0000	3,870.0000	2.030	0	0	0
03/06/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,645.0000	1,721.0000	4.620	0	0	0
03/06/2009	£ / R	2009/06/12	12.90	Call	Currency Future	481.0000	407.0000	(15.385)	0	0	0
03/06/2009	£ / R	2009/06/12	13.90	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
03/06/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/06/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,844.0000	1,921.0000	4.176	0	0	0
03/06/2009	£ / R	2009/06/12	14.05	Put	Currency Future	787.0000	850.0000	8.005	0	0	0
03/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,043.0000	2,121.0000	3.818	0	0	0
03/06/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,794.0000	1,871.0000	4.292	0	0	0
03/06/2009	£ / R	2009/06/12	14.00	Put	Currency Future	744.0000	806.0000	8.333	0	0	0
03/06/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,993.0000	4,070.0000	1.928	0	0	0
03/06/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.95	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
03/06/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,443.0000	5,520.0000	1.415	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	13.05	Call	Currency Future	345.0000	279.0000	(19.130)	0	0	0
03/06/2009	£ / R	2009/06/12	14.25	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
03/06/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,943.0000	6,020.0000	1.296	0	0	0
03/06/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,293.0000	2,370.0000	3.358	0	0	0
03/06/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,857.0000	5,780.0000	(1.315)	0	0	0
03/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.95	Put	Currency Future	698.0000	761.0000	9.026	0	0	0
03/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,843.0000	2,920.0000	2.708	0	0	0
03/06/2009	£ / R	2009/06/12	14.55	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
03/06/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,843.0000	3,920.0000	2.004	0	0	0
03/06/2009	£ / R	2009/06/12	13.05	Put	Currency Future	88.0000	99.0000	12.500	0	0	0
03/06/2009	£ / R	2009/06/12	14.25	Put	Currency Future	967.0000	1,036.0000	7.135	0	0	0
03/06/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,357.0000	4,280.0000	(1.767)	0	0	0
03/06/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R	2009/06/12	14.05	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
03/06/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.75	Call	Currency Future	75.0000	59.0000	(21.333)	0	0	0
03/06/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,943.0000	4,020.0000	1.953	0	0	0
03/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,743.0000	5,820.0000	1.341	0	0	0
03/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,546.0000	1,622.0000	4.916	0	0	0
03/06/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,493.0000	2,570.0000	3.089	0	0	0
03/06/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,643.0000	3,720.0000	2.114	0	0	0
03/06/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,156.0000	1,228.0000	6.228	0	0	0
03/06/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/06/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.15	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
03/06/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,994.0000	2,071.0000	3.862	0	0	0
03/06/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,343.0000	3,420.0000	2.303	0	0	0
03/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,693.0000	5,770.0000	1.353	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,546.0000	1,622.0000	4.916	0	0	0
03/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,593.0000	4,670.0000	1.676	0	0	0
03/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	155.0000	117.0000	(24.516)	0	0	0
03/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,943.0000	5,020.0000	1.558	0	0	0
03/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,543.0000	2,620.0000	3.028	0	0	0
03/06/2009	£ / R	2009/06/12	14.15	Put	Currency Future	876.0000	942.0000	7.534	0	0	0
03/06/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,252.0000	1,325.0000	5.831	0	0	0
03/06/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
03/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.90	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
03/06/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,243.0000	6,320.0000	1.233	0	0	0
03/06/2009	£ / R	2009/06/12	13.40	Put	Currency Future	248.0000	287.0000	15.726	0	0	0
03/06/2009	£ / R	2009/06/12	13.70	Put	Currency Future	474.0000	534.0000	12.658	0	0	0
03/06/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,243.0000	3,320.0000	2.374	0	0	0
03/06/2009	£ / R	2009/06/12	13.75	Put	Currency Future	518.0000	579.0000	11.776	0	0	0
03/06/2009	£ / R	2009/06/12	14.45	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
03/06/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,843.0000	5,920.0000	1.318	0	0	0
03/06/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,398.0000	1,473.0000	5.365	0	0	0
03/06/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,343.0000	3,420.0000	2.303	0	0	0
03/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,043.0000	4,120.0000	1.905	0	0	0
03/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	352.0000	403.0000	14.489	0	0	0
03/06/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.00	Call	Currency Future	51.0000	35.0000	(31.373)	0	0	0
03/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
03/06/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,493.0000	5,570.0000	1.402	0	0	0
03/06/2009	£ / R	2009/06/12	15.85	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
03/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0
03/06/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,143.0000	4,220.0000	1.859	0	0	0
03/06/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,043.0000	5,120.0000	1.527	0	0	0
03/06/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,093.0000	4,170.0000	1.881	0	0	0
03/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	432.0000	490.0000	13.426	0	0	0
03/06/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,393.0000	3,470.0000	2.269	0	0	0
03/06/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,093.0000	5,170.0000	1.512	0	0	0
03/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.55	Call	Currency Future	109.0000	83.0000	(23.853)	0	0	0
03/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.90	Put	Currency Future	652.0000	718.0000	10.123	0	0	0
03/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,893.0000	2,970.0000	2.662	0	0	0
03/06/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,743.0000	3,820.0000	2.057	0	0	0
03/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	63.0000	51.0000	(19.048)	0	0	0
03/06/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,061.0000	1,131.0000	6.598	0	0	0
03/06/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,143.0000	3,220.0000	2.450	0	0	0
03/06/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,493.0000	3,570.0000	2.204	0	0	0
03/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	97.0000	76.0000	(21.649)	0	0	0
03/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
03/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,793.0000	2,870.0000	2.757	0	0	0
03/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,595.0000	1,672.0000	4.828	0	0	0
03/06/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.70	Call	Currency Future	81.0000	64.0000	(20.988)	0	0	0
03/06/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,543.0000	3,620.0000	2.173	0	0	0
03/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	390.0000	446.0000	14.359	0	0	0
03/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
03/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,043.0000	4,120.0000	1.905	0	0	0
03/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	607.0000	671.0000	10.544	0	0	0
03/06/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,593.0000	3,670.0000	2.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,443.0000	3,520.0000	2.236	0	0	0
03/06/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,744.0000	1,821.0000	4.415	0	0	0
03/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,243.0000	4,320.0000	1.815	0	0	0
03/06/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,693.0000	3,770.0000	2.085	0	0	0
03/06/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,143.0000	6,220.0000	1.253	0	0	0
03/06/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,300.0000	1,375.0000	5.769	0	0	0
03/06/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,243.0000	4,320.0000	1.815	0	0	0
03/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,300.0000	1,375.0000	5.769	0	0	0
03/06/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,143.0000	3,220.0000	2.450	0	0	0
03/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,108.0000	1,179.0000	6.408	0	0	0
03/06/2009	£ / R	2009/06/12	13.50	Call	Currency Future	123.0000	91.0000	(26.016)	0	0	0
03/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,204.0000	1,277.0000	6.063	0	0	0
03/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,447.0000	1,523.0000	5.252	0	0	0
03/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
03/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,543.0000	5,620.0000	1.389	0	0	0
03/06/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	13.80	Call	Currency Future	69.0000	55.0000	(20.290)	0	0	0
03/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,593.0000	5,670.0000	1.377	0	0	0
03/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,193.0000	3,270.0000	2.412	0	0	0
03/06/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,343.0000	4,420.0000	1.773	0	0	0
03/06/2009	£ / R	2009/06/12	14.50	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
03/06/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.75	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,093.0000	3,170.0000	2.489	0	0	0
03/06/2009	£ / R	2009/06/12	14.65	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
03/06/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,293.0000	3,370.0000	2.338	0	0	0
03/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	352.0000	403.0000	14.489	0	0	0
03/06/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,393.0000	3,470.0000	2.269	0	0	0
03/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,252.0000	1,325.0000	5.831	0	0	0
03/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,349.0000	1,424.0000	5.560	0	0	0
03/06/2009	£ / R	2009/06/12	13.55	Call	Currency Future	109.0000	83.0000	(23.853)	0	0	0
03/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
03/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,061.0000	1,131.0000	6.598	0	0	0
03/06/2009	£ / R	2009/06/12	12.60	Put	Currency Future	25.0000	34.0000	36.000	0	0	0
03/06/2009	£ / R	2009/06/12	13.80	Put	Currency Future	562.0000	625.0000	11.210	0	0	0
03/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	732.0000	664.0000	(9.290)	0	0	0
03/06/2009	£ / R	2009/06/12	13.50	Put	Currency Future	316.0000	361.0000	14.241	0	0	0
03/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,014.0000	1,083.0000	6.805	0	0	0
03/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	63.0000	51.0000	(19.048)	0	0	0
03/06/2009	£ / R	2009/06/12	12.35	Call	Currency Future	965.0000	892.0000	(7.565)	0	0	0
03/06/2009	£ / R	2009/06/12	12.25	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
03/06/2009	£ / R	2009/06/12	12.25	Call	Currency Future	1,062.0000	987.0000	(7.062)	0	0	0
03/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	607.0000	671.0000	10.544	0	0	0
03/06/2009	£ / R	2009/06/12	12.35	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
03/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	688.0000	621.0000	(9.738)	0	0	0
03/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
03/06/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,695.0000	1,771.0000	4.484	0	0	0
03/06/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,043.0000	3,120.0000	2.530	0	0	0
03/06/2009	£ / R	2009/06/12	15.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,943.0000	3,020.0000	2.616	0	0	0
03/06/2009	£ / R	2009/06/12	14.55	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
03/06/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,493.0000	4,570.0000	1.714	0	0	0
03/06/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,193.0000	4,270.0000	1.836	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,693.0000	2,770.0000	2.859	0	0	0
03/06/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,493.0000	3,570.0000	2.204	0	0	0
03/06/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,743.0000	3,820.0000	2.057	0	0	0
03/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,843.0000	3,920.0000	2.004	0	0	0
03/06/2009	£ / R	2009/09/14			Currency Future	13.5347	13.4588	(0.561)	13.5600	13.5000	4,234
03/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,914.0000	2,983.0000	2.368	0	0	0
03/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,137.0000	1,182.0000	3.958	0	0	0
03/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,317.0000	1,365.0000	3.645	0	0	0
03/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	402.0000	432.0000	7.463	0	0	0
03/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	426.0000	399.0000	(6.338)	0	0	0
03/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
03/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,028.0000	1,078.0000	4.864	0	0	0
03/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	878.0000	823.0000	(6.264)	0	0	0
03/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0
03/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
03/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	412.0000	386.0000	(6.311)	0	0	0
03/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	515.0000	483.0000	(6.214)	0	0	0
03/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	942.0000	885.0000	(6.051)	0	0	0
03/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,373.0000	4,448.0000	1.715	0	0	0
03/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	817.0000	767.0000	(6.120)	0	0	0
03/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	302.0000	274.0000	(9.272)	0	0	0
03/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	483.0000	453.0000	(6.211)	0	0	0
03/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,223.0000	1,160.0000	(5.151)	0	0	0
03/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
03/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	991.0000	1,040.0000	4.945	0	0	0
03/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,357.0000	2,422.0000	2.758	0	0	0
03/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,566.0000	6,641.0000	1.142	0	0	0
03/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,866.0000	5,942.0000	1.296	0	0	0
03/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,178.0000	2,241.0000	2.893	0	0	0
03/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	382.0000	408.0000	6.806	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
03/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
03/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	243.0000	259.0000	6.584	0	0	0
03/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
03/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	780.0000	824.0000	5.641	0	0	0
03/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	668.0000	629.0000	(5.838)	0	0	0
03/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	274.0000	291.0000	6.204	0	0	0
03/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,134.0000	2,196.0000	2.905	0	0	0
03/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	343.0000	364.0000	6.122	0	0	0
03/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	289.0000	262.0000	(9.343)	0	0	0
03/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,069.0000	5,144.0000	1.480	0	0	0
03/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,749.0000	1,806.0000	3.259	0	0	0
03/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	1,008.0000	950.0000	(5.754)	0	0	0
03/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,403.0000	2,468.0000	2.705	0	0	0
03/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	533.0000	570.0000	6.942	0	0	0
03/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,280.0000	1,328.0000	3.750	0	0	0
03/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,586.0000	2,653.0000	2.591	0	0	0
03/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,116.0000	6,192.0000	1.243	0	0	0
03/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	78.0000	84.0000	7.692	0	0	0
03/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	315.0000	287.0000	(8.889)	0	0	0
03/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,494.0000	2,560.0000	2.646	0	0	0
03/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	307.0000	326.0000	6.189	0	0	0
03/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,138.0000	3,062.0000	(2.422)	0	0	0
03/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
03/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	647.0000	608.0000	(6.028)	0	0	0
03/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	402.0000	432.0000	7.463	0	0	0
03/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
03/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	231.0000	209.0000	(9.524)	0	0	0
03/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,540.0000	2,606.0000	2.598	0	0	0
03/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	562.0000	599.0000	6.584	0	0	0
03/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	737.0000	693.0000	(5.970)	0	0	0
03/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	883.0000	930.0000	5.323	0	0	0
03/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	452.0000	485.0000	7.301	0	0	0
03/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	362.0000	384.0000	6.077	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,435.0000	5,359.0000	(1.398)	0	0	0
03/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
03/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
03/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	325.0000	345.0000	6.154	0	0	0
03/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	228.0000	243.0000	6.579	0	0	0
03/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	606.0000	569.0000	(6.106)	0	0	0
03/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,448.0000	2,514.0000	2.696	0	0	0
03/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	910.0000	854.0000	(6.154)	0	0	0
03/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,113.0000	1,052.0000	(5.481)	0	0	0
03/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	621.0000	660.0000	6.280	0	0	0
03/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	848.0000	894.0000	5.425	0	0	0
03/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	372.0000	341.0000	(8.333)	0	0	0
03/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,708.0000	1,764.0000	3.279	0	0	0
03/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	787.0000	741.0000	(5.845)	0	0	0
03/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,587.0000	3,659.0000	2.007	0	0	0
03/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
03/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	787.0000	741.0000	(5.845)	0	0	0
03/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
03/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,547.0000	1,600.0000	3.426	0	0	0
03/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,003.0000	2,064.0000	3.045	0	0	0
03/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	505.0000	541.0000	7.129	0	0	0
03/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	214.0000	229.0000	7.009	0	0	0
03/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,713.0000	1,643.0000	(4.086)	0	0	0
03/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	184.0000	165.0000	(10.326)	0	0	0
03/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	193.0000	173.0000	(10.363)	0	0	0
03/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	713.0000	671.0000	(5.891)	0	0	0
03/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,223.0000	2,286.0000	2.834	0	0	0
03/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
03/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	188.0000	201.0000	6.915	0	0	0
03/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,633.0000	2,700.0000	2.545	0	0	0
03/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	690.0000	650.0000	(5.797)	0	0	0
03/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
03/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,452.0000	2,377.0000	(3.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
03/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	652.0000	691.0000	5.982	0	0	0
03/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	975.0000	917.0000	(5.949)	0	0	0
03/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,935.0000	3,859.0000	(1.931)	0	0	0
03/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
03/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	478.0000	512.0000	7.113	0	0	0
03/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	290.0000	308.0000	6.207	0	0	0
03/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,149.0000	1,087.0000	(5.396)	0	0	0
03/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,635.0000	4,559.0000	(1.640)	0	0	0
03/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,917.0000	1,976.0000	3.078	0	0	0
03/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,749.0000	1,806.0000	3.259	0	0	0
03/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
03/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	761.0000	717.0000	(5.782)	0	0	0
03/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	817.0000	767.0000	(6.120)	0	0	0
03/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	918.0000	966.0000	5.229	0	0	0
03/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,077.0000	1,017.0000	(5.571)	0	0	0
03/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
03/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,667.0000	1,722.0000	3.299	0	0	0
03/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	427.0000	458.0000	7.260	0	0	0
03/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	382.0000	408.0000	6.806	0	0	0
03/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
03/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,135.0000	6,059.0000	(1.239)	0	0	0
03/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	453.0000	425.0000	(6.181)	0	0	0
03/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,448.0000	2,514.0000	2.696	0	0	0
03/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	533.0000	570.0000	6.942	0	0	0
03/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	586.0000	550.0000	(6.143)	0	0	0
03/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,090.0000	2,152.0000	2.967	0	0	0
03/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	439.0000	412.0000	(6.150)	0	0	0
03/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,312.0000	2,376.0000	2.768	0	0	0
03/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	202.0000	181.0000	(10.396)	0	0	0
03/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	258.0000	275.0000	6.589	0	0	0
03/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,208.0000	1,254.0000	3.808	0	0	0
03/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,791.0000	1,848.0000	3.183	0	0	0
03/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	954.0000	1,003.0000	5.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0
03/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	328.0000	299.0000	(8.841)	0	0	0
03/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	342.0000	313.0000	(8.480)	0	0	0
03/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,392.0000	1,442.0000	3.592	0	0	0
03/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,134.0000	2,196.0000	2.905	0	0	0
03/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,586.0000	1,640.0000	3.405	0	0	0
03/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,385.0000	4,309.0000	(1.733)	0	0	0
03/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,354.0000	1,404.0000	3.693	0	0	0
03/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	468.0000	438.0000	(6.410)	0	0	0
03/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
03/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	221.0000	199.0000	(9.955)	0	0	0
03/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,244.0000	1,291.0000	3.778	0	0	0
03/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	1,043.0000	983.0000	(5.753)	0	0	0
03/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,357.0000	2,422.0000	2.758	0	0	0
03/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
03/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,885.0000	5,809.0000	(1.291)	0	0	0
03/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	847.0000	793.0000	(6.375)	0	0	0
03/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	175.0000	157.0000	(10.286)	0	0	0
03/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	388.0000	356.0000	(8.247)	0	0	0
03/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,137.0000	1,182.0000	3.958	0	0	0
03/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
03/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	991.0000	1,040.0000	4.945	0	0	0
03/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,819.0000	2,888.0000	2.448	0	0	0
03/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,392.0000	1,442.0000	3.592	0	0	0
03/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,047.0000	2,108.0000	2.980	0	0	0
03/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	668.0000	629.0000	(5.838)	0	0	0
03/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,065.0000	1,112.0000	4.413	0	0	0
03/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	342.0000	313.0000	(8.480)	0	0	0
03/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,028.0000	1,078.0000	4.864	0	0	0
03/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	276.0000	251.0000	(9.058)	0	0	0
03/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,891.0000	2,815.0000	(2.629)	0	0	0
03/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	683.0000	723.0000	5.857	0	0	0
03/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,267.0000	2,331.0000	2.823	0	0	0
03/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	276.0000	251.0000	(9.058)	0	0	0
03/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	372.0000	341.0000	(8.333)	0	0	0
03/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,178.0000	2,241.0000	2.893	0	0	0
03/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,960.0000	2,020.0000	3.061	0	0	0
03/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	115.0000	124.0000	7.826	0	0	0
03/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	567.0000	532.0000	(6.173)	0	0	0
03/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,208.0000	1,254.0000	3.808	0	0	0
03/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	412.0000	386.0000	(6.311)	0	0	0
03/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,960.0000	2,020.0000	3.061	0	0	0
03/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	193.0000	173.0000	(10.363)	0	0	0
03/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,500.0000	1,432.0000	(4.533)	0	0	0
03/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
03/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,708.0000	1,764.0000	3.279	0	0	0
03/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	426.0000	399.0000	(6.338)	0	0	0
03/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,103.0000	1,147.0000	3.989	0	0	0
03/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,507.0000	1,560.0000	3.517	0	0	0
03/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,621.0000	4,696.0000	1.623	0	0	0
03/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	714.0000	756.0000	5.882	0	0	0
03/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
03/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	549.0000	515.0000	(6.193)	0	0	0
03/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	400.0000	371.0000	(7.250)	0	0	0
03/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,003.0000	2,064.0000	3.045	0	0	0
03/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
03/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,152.0000	3,222.0000	2.221	0	0	0
03/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
03/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	848.0000	894.0000	5.425	0	0	0
03/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	242.0000	219.0000	(9.504)	0	0	0
03/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,547.0000	1,600.0000	3.426	0	0	0
03/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	159.0000	142.0000	(10.692)	0	0	0
03/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	483.0000	453.0000	(6.211)	0	0	0
03/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,172.0000	1,218.0000	3.925	0	0	0
03/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	242.0000	219.0000	(9.504)	0	0	0
03/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	184.0000	165.0000	(10.326)	0	0	0
03/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	357.0000	327.0000	(8.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,507.0000	1,560.0000	3.517	0	0	0
03/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	231.0000	209.0000	(9.524)	0	0	0
03/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	814.0000	859.0000	5.528	0	0	0
03/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	221.0000	199.0000	(9.955)	0	0	0
03/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,875.0000	1,933.0000	3.093	0	0	0
03/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	498.0000	467.0000	(6.225)	0	0	0
03/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,586.0000	1,640.0000	3.405	0	0	0
03/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
03/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,917.0000	1,976.0000	3.078	0	0	0
03/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
03/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,833.0000	1,891.0000	3.164	0	0	0
03/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,791.0000	1,848.0000	3.183	0	0	0
03/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	175.0000	157.0000	(10.286)	0	0	0
03/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	626.0000	588.0000	(6.070)	0	0	0
03/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	265.0000	240.0000	(9.434)	0	0	0
03/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	289.0000	262.0000	(9.343)	0	0	0
03/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	591.0000	629.0000	6.430	0	0	0
03/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,430.0000	1,481.0000	3.566	0	0	0
03/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,468.0000	1,520.0000	3.542	0	0	0
03/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	652.0000	691.0000	5.982	0	0	0
03/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	167.0000	149.0000	(10.778)	0	0	0
03/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,172.0000	1,218.0000	3.925	0	0	0
03/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	253.0000	229.0000	(9.486)	0	0	0
03/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	357.0000	327.0000	(8.403)	0	0	0
03/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,317.0000	1,365.0000	3.645	0	0	0
03/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,627.0000	1,681.0000	3.319	0	0	0
03/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	302.0000	274.0000	(9.272)	0	0	0
03/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	586.0000	550.0000	(6.143)	0	0	0
03/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	954.0000	1,003.0000	5.136	0	0	0
03/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	439.0000	412.0000	(6.150)	0	0	0
03/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	814.0000	859.0000	5.528	0	0	0
03/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	515.0000	483.0000	(6.214)	0	0	0
03/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	780.0000	824.0000	5.641	0	0	0
03/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	531.0000	499.0000	(6.026)	0	0	0
03/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	498.0000	467.0000	(6.225)	0	0	0
03/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	747.0000	790.0000	5.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	942.0000	885.0000	(6.051)	0	0	0
03/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	307.0000	326.0000	6.189	0	0	0
03/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	975.0000	917.0000	(5.949)	0	0	0
03/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	290.0000	308.0000	6.207	0	0	0
03/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,186.0000	1,123.0000	(5.312)	0	0	0
03/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	201.0000	215.0000	6.965	0	0	0
03/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,261.0000	1,197.0000	(5.075)	0	0	0
03/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,354.0000	1,404.0000	3.693	0	0	0
03/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	176.0000	188.0000	6.818	0	0	0
03/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	683.0000	723.0000	5.857	0	0	0
03/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	690.0000	650.0000	(5.797)	0	0	0
03/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	505.0000	541.0000	7.129	0	0	0
03/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	567.0000	532.0000	(6.173)	0	0	0
03/06/2009	£ / R	2009/12/14			Currency Future	13.7407	13.6626	(0.568)	13.7000	13.7000	1,430
03/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,614.0000	1,662.0000	2.974	0	0	0
03/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	887.0000	847.0000	(4.510)	0	0	0
03/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,646.0000	4,720.0000	1.593	0	0	0
03/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	766.0000	805.0000	5.091	0	0	0
03/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,566.0000	6,643.0000	1.173	0	0	0
03/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	377.0000	350.0000	(7.162)	0	0	0
03/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	736.0000	775.0000	5.299	0	0	0
03/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	906.0000	867.0000	(4.305)	0	0	0
03/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	483.0000	452.0000	(6.418)	0	0	0
03/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	454.0000	424.0000	(6.608)	0	0	0
03/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,120.0000	6,196.0000	1.242	0	0	0
03/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,473.0000	1,518.0000	3.055	0	0	0
03/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	796.0000	835.0000	4.899	0	0	0
03/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
03/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	649.0000	686.0000	5.701	0	0	0
03/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	927.0000	888.0000	(4.207)	0	0	0
03/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	427.0000	398.0000	(6.792)	0	0	0
03/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,337.0000	1,380.0000	3.216	0	0	0
03/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,542.0000	1,589.0000	3.048	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2009/12/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	£ / R 2009/12/14	14.50	Call	Currency Future	578.0000	543.0000	(6.055)	0	0	0
03/06/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,230.0000	3,296.0000	2.043	0	0	0
03/06/2009	£ / R 2009/12/14	15.10	Call	Currency Future	401.0000	374.0000	(6.733)	0	0	0
03/06/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,951.0000	2,005.0000	2.768	0	0	0
03/06/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,686.0000	1,736.0000	2.966	0	0	0
03/06/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,170.0000	3,093.0000	(2.429)	0	0	0
03/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,658.0000	1,593.0000	(3.920)	0	0	0
03/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	622.0000	657.0000	5.627	0	0	0
03/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,085.0000	5,160.0000	1.475	0	0	0
03/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,761.0000	1,811.0000	2.839	0	0	0
03/06/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,642.0000	4,564.0000	(1.680)	0	0	0
03/06/2009	£ / R 2009/12/14	12.35	Put	Currency Future	268.0000	281.0000	4.851	0	0	0
03/06/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/12/14	15.35	Call	Currency Future	342.0000	317.0000	(7.310)	0	0	0
03/06/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,015.0000	1,059.0000	4.335	0	0	0
03/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	545.0000	511.0000	(6.239)	0	0	0
03/06/2009	£ / R 2009/12/14	13.20	Call	Currency Future	1,097.0000	1,043.0000	(4.923)	0	0	0
03/06/2009	£ / R 2009/12/14	14.00	Call	Currency Future	756.0000	722.0000	(4.497)	0	0	0
03/06/2009	£ / R 2009/12/14	13.10	Call	Currency Future	1,156.0000	1,100.0000	(4.844)	0	0	0
03/06/2009	£ / R 2009/12/14	18.80	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
03/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,404.0000	1,448.0000	3.134	0	0	0
03/06/2009	£ / R 2009/12/14	13.20	Put	Currency Future	556.0000	580.0000	4.317	0	0	0
03/06/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,209.0000	1,249.0000	3.309	0	0	0
03/06/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,645.0000	3,714.0000	1.893	0	0	0
03/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,116.0000	1,154.0000	3.405	0	0	0
03/06/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,405.0000	4,478.0000	1.657	0	0	0
03/06/2009	£ / R 2009/12/14	17.30	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
03/06/2009	£ / R 2009/12/14	14.15	Call	Currency Future	707.0000	667.0000	(5.658)	0	0	0
03/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	856.0000	896.0000	4.673	0	0	0
03/06/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,872.0000	5,949.0000	1.311	0	0	0
03/06/2009	£ / R 2009/12/14	14.30	Call	Currency Future	649.0000	611.0000	(5.855)	0	0	0
03/06/2009	£ / R 2009/12/14	13.10	Put	Currency Future	515.0000	537.0000	4.272	0	0	0
03/06/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,947.0000	3,870.0000	(1.951)	0	0	0
03/06/2009	£ / R 2009/12/14	14.65	Call	Currency Future	529.0000	496.0000	(6.238)	0	0	0
03/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	846.0000	809.0000	(4.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,438.0000	1,483.0000	3.129	0	0	0
03/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	535.0000	558.0000	4.299	0	0	0
03/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	1,012.0000	970.0000	(4.150)	0	0	0
03/06/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,441.0000	5,363.0000	(1.434)	0	0	0
03/06/2009	£ / R 2009/12/14	14.75	Call	Currency Future	498.0000	466.0000	(6.426)	0	0	0
03/06/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,578.0000	1,625.0000	2.978	0	0	0
03/06/2009	£ / R 2009/12/14	13.50	Put	Currency Future	706.0000	745.0000	5.524	0	0	0
03/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,126.0000	1,071.0000	(4.885)	0	0	0
03/06/2009	£ / R 2009/12/14	16.60	Call	Currency Future	145.0000	132.0000	(8.966)	0	0	0
03/06/2009	£ / R 2009/12/14	13.00	Call	Currency Future	1,216.0000	1,159.0000	(4.688)	0	0	0
03/06/2009	£ / R 2009/12/14	9.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/06/2009	£ / R 2009/12/14	14.70	Call	Currency Future	513.0000	481.0000	(6.238)	0	0	0
03/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,836.0000	1,888.0000	2.832	0	0	0
03/06/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,522.0000	2,448.0000	(2.934)	0	0	0
03/06/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,507.0000	1,553.0000	3.052	0	0	0
03/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,279.0000	1,221.0000	(4.535)	0	0	0
03/06/2009	£ / R 2009/12/14	13.50	Call	Currency Future	947.0000	907.0000	(4.224)	0	0	0
03/06/2009	£ / R 2009/12/14	10.85	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
03/06/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,004.0000	3,069.0000	2.164	0	0	0
03/06/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,344.0000	1,284.0000	(4.464)	0	0	0
03/06/2009	£ / R 2009/12/14	15.15	Call	Currency Future	389.0000	362.0000	(6.941)	0	0	0
03/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	438.0000	458.0000	4.566	0	0	0
03/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	846.0000	809.0000	(4.374)	0	0	0
03/06/2009	£ / R 2009/12/14	13.70	Put	Currency Future	826.0000	865.0000	4.722	0	0	0
03/06/2009	£ / R 2009/12/14	12.95	Put	Currency Future	457.0000	477.0000	4.376	0	0	0
03/06/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,313.0000	2,371.0000	2.508	0	0	0
03/06/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,371.0000	1,414.0000	3.136	0	0	0
03/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	866.0000	828.0000	(4.388)	0	0	0
03/06/2009	£ / R 2009/12/14	15.80	Call	Currency Future	254.0000	234.0000	(7.874)	0	0	0
03/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,404.0000	1,448.0000	3.134	0	0	0
03/06/2009	£ / R 2009/12/14	18.10	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
03/06/2009	£ / R 2009/12/14	13.80	Put	Currency Future	887.0000	928.0000	4.622	0	0	0
03/06/2009	£ / R 2009/12/14	12.80	Put	Currency Future	403.0000	422.0000	4.715	0	0	0
03/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	545.0000	511.0000	(6.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,849.0000	1,781.0000	(3.678)	0	0	0
03/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	469.0000	438.0000	(6.610)	0	0	0
03/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	827.0000	790.0000	(4.474)	0	0	0
03/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	476.0000	497.0000	4.412	0	0	0
03/06/2009	£ / R	2009/12/14	11.30	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
03/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	950.0000	993.0000	4.526	0	0	0
03/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	649.0000	686.0000	5.701	0	0	0
03/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,798.0000	1,849.0000	2.836	0	0	0
03/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,141.0000	6,063.0000	(1.270)	0	0	0
03/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	208.0000	219.0000	5.288	0	0	0
03/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,146.0000	1,185.0000	3.403	0	0	0
03/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	856.0000	896.0000	4.673	0	0	0
03/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	723.0000	686.0000	(5.118)	0	0	0
03/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,934.0000	2,858.0000	(2.590)	0	0	0
03/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,082.0000	1,123.0000	3.789	0	0	0
03/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
03/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	120.0000	109.0000	(9.167)	0	0	0
03/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	790.0000	755.0000	(4.430)	0	0	0
03/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,393.0000	4,315.0000	(1.776)	0	0	0
03/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,272.0000	1,314.0000	3.302	0	0	0
03/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,247.0000	1,190.0000	(4.571)	0	0	0
03/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	561.0000	527.0000	(6.061)	0	0	0
03/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	631.0000	594.0000	(5.864)	0	0	0
03/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,305.0000	1,347.0000	3.218	0	0	0
03/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	739.0000	706.0000	(4.465)	0	0	0
03/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,177.0000	1,217.0000	3.398	0	0	0
03/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	1,040.0000	992.0000	(4.615)	0	0	0
03/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	809.0000	772.0000	(4.574)	0	0	0
03/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	290.0000	268.0000	(7.586)	0	0	0
03/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	595.0000	559.0000	(6.050)	0	0	0
03/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,240.0000	1,281.0000	3.306	0	0	0
03/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	918.0000	960.0000	4.575	0	0	0
03/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	766.0000	805.0000	5.091	0	0	0
03/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/06/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,150.0000	2,206.0000	2.605	0	0	0
03/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	668.0000	629.0000	(5.838)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	906.0000	867.0000	(4.305)	0	0	0
03/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	990.0000	948.0000	(4.242)	0	0	0
03/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	990.0000	948.0000	(4.242)	0	0	0
03/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,240.0000	1,281.0000	3.306	0	0	0
03/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	687.0000	648.0000	(5.677)	0	0	0
03/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,891.0000	5,813.0000	(1.324)	0	0	0
03/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	599.0000	629.0000	5.008	0	0	0
03/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	631.0000	594.0000	(5.864)	0	0	0
03/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,614.0000	1,662.0000	2.974	0	0	0
03/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,479.0000	1,417.0000	(4.192)	0	0	0
03/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,048.0000	1,093.0000	4.294	0	0	0
03/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	613.0000	576.0000	(6.036)	0	0	0
03/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	386.0000	404.0000	4.663	0	0	0
03/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,015.0000	1,059.0000	4.335	0	0	0
03/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,116.0000	1,154.0000	3.405	0	0	0
03/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	613.0000	576.0000	(6.036)	0	0	0
03/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	739.0000	706.0000	(4.465)	0	0	0
03/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	918.0000	960.0000	4.575	0	0	0
03/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,279.0000	1,221.0000	(4.535)	0	0	0
03/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	756.0000	722.0000	(4.497)	0	0	0
03/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,048.0000	1,093.0000	4.294	0	0	0
03/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	723.0000	686.0000	(5.118)	0	0	0
03/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,650.0000	1,699.0000	2.970	0	0	0
03/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	441.0000	411.0000	(6.803)	0	0	0
03/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,371.0000	1,414.0000	3.136	0	0	0
03/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,082.0000	1,123.0000	3.789	0	0	0
03/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	773.0000	738.0000	(4.528)	0	0	0
03/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	809.0000	772.0000	(4.574)	0	0	0
03/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	982.0000	1,026.0000	4.481	0	0	0
03/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	790.0000	755.0000	(4.430)	0	0	0
03/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	561.0000	527.0000	(6.061)	0	0	0
03/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	454.0000	424.0000	(6.608)	0	0	0
03/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	707.0000	667.0000	(5.658)	0	0	0
03/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,272.0000	1,314.0000	3.302	0	0	0
03/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	950.0000	993.0000	4.526	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
03/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,438.0000	1,483.0000	3.129	0	0	0
03/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	338.0000	354.0000	4.734	0	0	0
03/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	414.0000	386.0000	(6.763)	0	0	0
03/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,723.0000	1,773.0000	2.902	0	0	0
03/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,377.0000	1,317.0000	(4.357)	0	0	0
03/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,410.0000	1,349.0000	(4.326)	0	0	0
03/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	529.0000	496.0000	(6.238)	0	0	0
03/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	438.0000	458.0000	4.566	0	0	0
03/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,311.0000	1,252.0000	(4.500)	0	0	0
03/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	370.0000	387.0000	4.595	0	0	0
03/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	420.0000	440.0000	4.762	0	0	0
03/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	677.0000	715.0000	5.613	0	0	0
03/06/2009	£ / R	2009/12/14	13.05	Put	Currency Future	495.0000	517.0000	4.444	0	0	0
03/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	577.0000	602.0000	4.333	0	0	0
03/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,068.0000	1,015.0000	(4.963)	0	0	0
03/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	968.0000	928.0000	(4.132)	0	0	0
03/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,186.0000	1,129.0000	(4.806)	0	0	0
03/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	622.0000	657.0000	5.627	0	0	0
03/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	1,012.0000	970.0000	(4.150)	0	0	0
03/06/2009	£ / R	2010/03/15			Currency Future	13.9468	13.8678	(0.566)	0.0000	0.0000	0
03/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,151.0000	1,111.0000	(3.475)	0	0	0
03/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,110.0000	1,071.0000	(3.514)	0	0	0
03/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	963.0000	1,003.0000	4.154	0	0	0
03/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,215.0000	1,173.0000	(3.457)	0	0	0
03/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	904.0000	943.0000	4.314	0	0	0
03/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	993.0000	1,034.0000	4.129	0	0	0
03/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	933.0000	973.0000	4.287	0	0	0
03/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,130.0000	1,091.0000	(3.451)	0	0	0
03/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	818.0000	855.0000	4.523	0	0	0
03/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,237.0000	1,195.0000	(3.395)	0	0	0
03/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	790.0000	827.0000	4.684	0	0	0
03/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,090.0000	1,052.0000	(3.486)	0	0	0
03/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,429.0000	4,354.0000	(1.693)	0	0	0
03/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,463.0000	3,385.0000	(2.252)	0	0	0
03/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	1,052.0000	1,015.0000	(3.517)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	846.0000	884.0000	4.492	0	0	0
03/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,193.0000	1,152.0000	(3.437)	0	0	0
03/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,055.0000	1,097.0000	3.981	0	0	0
03/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,745.0000	1,797.0000	2.980	0	0	0
03/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	742.0000	715.0000	(3.639)	0	0	0
03/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,513.0000	1,463.0000	(3.305)	0	0	0
03/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,214.0000	2,272.0000	2.620	0	0	0
03/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	516.0000	545.0000	5.620	0	0	0
03/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	449.0000	433.0000	(3.563)	0	0	0
03/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,293.0000	2,224.0000	(3.009)	0	0	0
03/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	541.0000	521.0000	(3.697)	0	0	0
03/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,052.0000	3,115.0000	2.064	0	0	0
03/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	196.0000	206.0000	5.102	0	0	0
03/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	399.0000	384.0000	(3.759)	0	0	0
03/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	611.0000	589.0000	(3.601)	0	0	0
03/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
03/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,300.0000	4,364.0000	1.488	0	0	0
03/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	333.0000	320.0000	(3.904)	0	0	0
03/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,171.0000	3,093.0000	(2.460)	0	0	0
03/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
03/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	297.0000	282.0000	(5.051)	0	0	0
03/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,454.0000	1,502.0000	3.301	0	0	0
03/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	215.0000	228.0000	6.047	0	0	0
03/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,544.0000	2,603.0000	2.319	0	0	0
03/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,403.0000	3,466.0000	1.851	0	0	0
03/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,212.0000	2,146.0000	(2.984)	0	0	0
03/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,073.0000	3,002.0000	(2.310)	0	0	0
03/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,597.0000	1,647.0000	3.131	0	0	0
03/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	375.0000	394.0000	5.067	0	0	0
03/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,543.0000	2,473.0000	(2.753)	0	0	0
03/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	851.0000	820.0000	(3.643)	0	0	0
03/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,937.0000	4,003.0000	1.676	0	0	0
03/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,772.0000	1,712.0000	(3.386)	0	0	0
03/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	146.0000	156.0000	6.849	0	0	0
03/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	794.0000	765.0000	(3.652)	0	0	0
03/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	66.0000	67.0000	1.515	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2010/03/15	9.95	Call	Currency Future	4,050.0000	3,972.0000	(1.926)	0	0	0
03/06/2009	£ / R 2010/03/15	12.75	Put	Currency Future	442.0000	463.0000	4.751	0	0	0
03/06/2009	£ / R 2010/03/15	9.95	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
03/06/2009	£ / R 2010/03/15	11.75	Put	Currency Future	178.0000	188.0000	5.618	0	0	0
03/06/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,639.0000	1,581.0000	(3.539)	0	0	0
03/06/2009	£ / R 2010/03/15	11.75	Call	Currency Future	2,375.0000	2,306.0000	(2.905)	0	0	0
03/06/2009	£ / R 2010/03/15	10.95	Put	Currency Future	77.0000	84.0000	9.091	0	0	0
03/06/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,268.0000	3,190.0000	(2.387)	0	0	0
03/06/2009	£ / R 2010/03/15	10.75	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
03/06/2009	£ / R 2010/03/15	10.60	Put	Currency Future	68.0000	68.0000	-	0	0	0
03/06/2009	£ / R 2010/03/15	9.85	Call	Currency Future	4,144.0000	4,070.0000	(1.786)	0	0	0
03/06/2009	£ / R 2010/03/15	9.75	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
03/06/2009	£ / R 2010/03/15	17.50	Put	Currency Future	3,892.0000	3,957.0000	1.670	0	0	0
03/06/2009	£ / R 2010/03/15	9.85	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
03/06/2009	£ / R 2010/03/15	9.75	Call	Currency Future	4,239.0000	4,164.0000	(1.769)	0	0	0
03/06/2009	£ / R 2010/03/15	11.60	Put	Currency Future	154.0000	163.0000	5.844	0	0	0
03/06/2009	£ / R 2010/03/15	16.75	Call	Currency Future	423.0000	408.0000	(3.546)	0	0	0
03/06/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,118.0000	4,185.0000	1.627	0	0	0
03/06/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,227.0000	3,290.0000	1.952	0	0	0
03/06/2009	£ / R 2010/03/15	17.75	Call	Currency Future	315.0000	302.0000	(4.127)	0	0	0
03/06/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,378.0000	2,436.0000	2.439	0	0	0
03/06/2009	£ / R 2010/03/15	15.75	Call	Currency Future	575.0000	554.0000	(3.652)	0	0	0
03/06/2009	£ / R 2010/03/15	14.60	Call	Currency Future	836.0000	806.0000	(3.589)	0	0	0
03/06/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,501.0000	2,431.0000	(2.799)	0	0	0
03/06/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,738.0000	1,678.0000	(3.452)	0	0	0
03/06/2009	£ / R 2010/03/15	12.60	Put	Currency Future	391.0000	411.0000	5.115	0	0	0
03/06/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,575.0000	1,518.0000	(3.619)	0	0	0
03/06/2009	£ / R 2010/03/15	14.85	Call	Currency Future	767.0000	739.0000	(3.651)	0	0	0
03/06/2009	£ / R 2010/03/15	9.60	Call	Currency Future	4,381.0000	4,306.0000	(1.712)	0	0	0
03/06/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,671.0000	1,722.0000	3.052	0	0	0
03/06/2009	£ / R 2010/03/15	12.85	Put	Currency Future	478.0000	500.0000	4.603	0	0	0
03/06/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,489.0000	1,538.0000	3.291	0	0	0
03/06/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,209.0000	4,276.0000	1.592	0	0	0
03/06/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,314.0000	3,378.0000	1.931	0	0	0
03/06/2009	£ / R 2010/03/15	17.85	Call	Currency Future	306.0000	294.0000	(3.922)	0	0	0
03/06/2009	£ / R 2010/03/15	15.85	Call	Currency Future	558.0000	538.0000	(3.584)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	411.0000	396.0000	(3.650)	0	0	0
03/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	602.0000	580.0000	(3.654)	0	0	0
03/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,461.0000	2,520.0000	2.397	0	0	0
03/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	338.0000	325.0000	(3.846)	0	0	0
03/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	443.0000	426.0000	(3.837)	0	0	0
03/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
03/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,477.0000	4,401.0000	(1.698)	0	0	0
03/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,512.0000	3,434.0000	(2.221)	0	0	0
03/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,586.0000	2,516.0000	(2.707)	0	0	0
03/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
03/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	139.0000	148.0000	6.475	0	0	0
03/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,255.0000	2,312.0000	2.528	0	0	0
03/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,806.0000	1,746.0000	(3.322)	0	0	0
03/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	865.0000	834.0000	(3.584)	0	0	0
03/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,982.0000	4,048.0000	1.657	0	0	0
03/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,096.0000	3,158.0000	2.003	0	0	0
03/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	329.0000	316.0000	(3.951)	0	0	0
03/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	359.0000	378.0000	5.292	0	0	0
03/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,009.0000	3,071.0000	2.060	0	0	0
03/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,419.0000	1,466.0000	3.312	0	0	0
03/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
03/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	621.0000	599.0000	(3.543)	0	0	0
03/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0
03/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,174.0000	2,231.0000	2.622	0	0	0
03/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,414.0000	3,336.0000	(2.285)	0	0	0
03/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,191.0000	4,117.0000	(1.766)	0	0	0
03/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
03/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,219.0000	3,141.0000	(2.423)	0	0	0
03/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
03/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	417.0000	402.0000	(3.597)	0	0	0
03/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,419.0000	2,478.0000	2.439	0	0	0
03/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,270.0000	3,334.0000	1.957	0	0	0
03/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,163.0000	4,230.0000	1.609	0	0	0
03/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	310.0000	298.0000	(3.871)	0	0	0
03/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	566.0000	546.0000	(3.534)	0	0	0
03/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	781.0000	752.0000	(3.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,334.0000	2,265.0000	(2.956)	0	0	0
03/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,634.0000	1,684.0000	3.060	0	0	0
03/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	187.0000	197.0000	5.348	0	0	0
03/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	460.0000	482.0000	4.783	0	0	0
03/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,607.0000	1,549.0000	(3.609)	0	0	0
03/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,417.0000	2,347.0000	(2.896)	0	0	0
03/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,672.0000	1,613.0000	(3.529)	0	0	0
03/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	425.0000	445.0000	4.706	0	0	0
03/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	808.0000	778.0000	(3.713)	0	0	0
03/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,561.0000	1,610.0000	3.139	0	0	0
03/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	584.0000	563.0000	(3.596)	0	0	0
03/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	170.0000	179.0000	5.294	0	0	0
03/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
03/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
03/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,286.0000	4,211.0000	(1.750)	0	0	0
03/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,317.0000	3,239.0000	(2.352)	0	0	0
03/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	430.0000	414.0000	(3.721)	0	0	0
03/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,337.0000	2,395.0000	2.482	0	0	0
03/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,072.0000	4,139.0000	1.645	0	0	0
03/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
03/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,183.0000	3,246.0000	1.979	0	0	0
03/06/2009	£ / R	2010/06/14			Currency Future	14.1541	14.0755	(0.555)	0.0000	0.0000	0
03/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	353.0000	370.0000	4.816	0	0	0
03/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
03/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,531.0000	1,485.0000	(3.005)	0	0	12,035
03/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,341.0000	1,384.0000	3.207	0	0	0
03/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,208.0000	2,146.0000	(2.808)	0	0	0
03/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,371.0000	3,295.0000	(2.255)	0	0	0
03/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	187.0000	178.0000	(4.813)	0	0	0
03/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,163.0000	1,126.0000	(3.181)	0	0	0
03/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,395.0000	1,353.0000	(3.011)	0	0	0
03/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	117.0000	120.0000	2.564	0	0	0
03/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,507.0000	1,462.0000	(2.986)	0	0	0
03/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,813.0000	2,870.0000	2.026	0	0	0
03/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,563.0000	5,485.0000	(1.402)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,309.0000	1,351.0000	3.209	0	0	0
03/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,137.0000	2,076.0000	(2.854)	0	0	0
03/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	999.0000	1,037.0000	3.804	0	0	0
03/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	725.0000	757.0000	4.414	0	0	0
03/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	383.0000	400.0000	4.439	0	0	0
03/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,312.0000	1,273.0000	(2.973)	0	0	0
03/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,120.0000	4,046.0000	(1.796)	0	0	0
03/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	869.0000	841.0000	(3.222)	0	0	0
03/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	941.0000	977.0000	3.826	0	0	0
03/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	830.0000	864.0000	4.096	0	0	0
03/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,319.0000	3,379.0000	1.808	0	0	0
03/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,058.0000	1,097.0000	3.686	0	0	0
03/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,633.0000	6,702.0000	1.040	0	0	0
03/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	667.0000	646.0000	(3.148)	0	0	0
03/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,484.0000	1,439.0000	(3.032)	0	0	0
03/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,782.0000	4,706.0000	(1.589)	0	0	0
03/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,579.0000	1,533.0000	(2.913)	0	0	0
03/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	573.0000	554.0000	(3.316)	0	0	0
03/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,146.0000	1,109.0000	(3.229)	0	0	0
03/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,353.0000	1,312.0000	(3.030)	0	0	0
03/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,685.0000	1,633.0000	(3.086)	0	0	0
03/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,015.0000	2,065.0000	2.481	0	0	0
03/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,058.0000	1,097.0000	3.686	0	0	0
03/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	845.0000	818.0000	(3.195)	0	0	0
03/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	970.0000	1,007.0000	3.814	0	0	0
03/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,758.0000	2,688.0000	(2.538)	0	0	0
03/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,052.0000	2,104.0000	2.534	0	0	0
03/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,091.0000	2,142.0000	2.439	0	0	0
03/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	399.0000	385.0000	(3.509)	0	0	0
03/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,095.0000	1,060.0000	(3.196)	0	0	0
03/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,333.0000	1,292.0000	(3.076)	0	0	0
03/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,008.0000	5,930.0000	(1.298)	0	0	0
03/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,374.0000	1,332.0000	(3.057)	0	0	0
03/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,172.0000	2,111.0000	(2.808)	0	0	0

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03/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	803.0000	837.0000	4.234	0	0	0
03/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,664.0000	3,725.0000	1.665	0	0	0
03/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,842.0000	2,771.0000	(2.498)	0	0	0
03/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,543.0000	4,468.0000	(1.651)	0	0	0
03/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	404.0000	390.0000	(3.465)	0	0	0
03/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
03/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,534.0000	3,595.0000	1.726	0	0	0
03/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	493.0000	477.0000	(3.245)	0	0	12,035
03/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,550.0000	4,614.0000	1.407	0	0	0
03/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	538.0000	520.0000	(3.346)	0	0	0
03/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,509.0000	1,554.0000	2.982	0	0	0
03/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,869.0000	1,811.0000	(3.103)	0	0	0
03/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
03/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	371.0000	355.0000	(4.313)	0	0	0
03/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,839.0000	3,901.0000	1.615	0	0	0
03/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,063.0000	1,029.0000	(3.198)	0	0	0
03/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,595.0000	4,660.0000	1.415	0	0	0
03/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,686.0000	4,611.0000	(1.601)	0	0	0
03/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	220.0000	209.0000	(5.000)	0	0	0
03/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,604.0000	1,557.0000	(2.930)	0	0	0
03/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,837.0000	1,780.0000	(3.103)	0	0	0
03/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	188.0000	196.0000	4.255	0	0	0
03/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,867.0000	4,929.0000	1.274	0	0	0
03/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	368.0000	385.0000	4.620	0	0	0
03/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	857.0000	829.0000	(3.267)	0	0	0
03/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,150.0000	1,191.0000	3.565	0	0	0
03/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,285.0000	2,339.0000	2.363	0	0	0
03/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	533.0000	554.0000	3.940	0	0	0
03/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,068.0000	2,007.0000	(2.950)	0	0	0
03/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,254.0000	1,216.0000	(3.030)	0	0	0
03/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	463.0000	482.0000	4.104	0	0	0
03/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	394.0000	381.0000	(3.299)	0	0	0
03/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	512.0000	495.0000	(3.320)	0	0	0
03/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,743.0000	3,668.0000	(2.004)	0	0	0
03/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	39.0000	42.0000	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
03/06/2009	£ / R 2010/06/14	13.40	Put	Currency Future	777.0000	810.0000	4.247	0	0	0
03/06/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,708.0000	3,769.0000	1.645	0	0	0
03/06/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,028.0000	1,067.0000	3.794	0	0	0
03/06/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,312.0000	1,273.0000	(2.973)	0	0	0
03/06/2009	£ / R 2010/06/14	15.65	Call	Currency Future	789.0000	764.0000	(3.169)	0	0	0
03/06/2009	£ / R 2010/06/14	7.90	Call	Currency Future	6,257.0000	6,178.0000	(1.263)	0	0	0
03/06/2009	£ / R 2010/06/14	16.35	Call	Currency Future	658.0000	638.0000	(3.040)	0	0	0
03/06/2009	£ / R 2010/06/14	11.15	Call	Currency Future	3,143.0000	3,070.0000	(2.323)	0	0	0
03/06/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,640.0000	4,705.0000	1.401	0	0	0
03/06/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,293.0000	1,253.0000	(3.094)	0	0	0
03/06/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,854.0000	2,913.0000	2.067	0	0	0
03/06/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,967.0000	1,908.0000	(2.999)	0	0	0
03/06/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,089.0000	1,128.0000	3.581	0	0	0
03/06/2009	£ / R 2010/06/14	10.10	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
03/06/2009	£ / R 2010/06/14	12.80	Put	Currency Future	515.0000	536.0000	4.078	0	0	0
03/06/2009	£ / R 2010/06/14	12.50	Put	Currency Future	414.0000	432.0000	4.348	0	0	0
03/06/2009	£ / R 2010/06/14	11.15	Put	Currency Future	139.0000	145.0000	4.317	0	0	0
03/06/2009	£ / R 2010/06/14	19.90	Put	Currency Future	5,986.0000	6,053.0000	1.119	0	0	0
03/06/2009	£ / R 2010/06/14	13.35	Put	Currency Future	751.0000	783.0000	4.261	0	0	0
03/06/2009	£ / R 2010/06/14	17.30	Call	Currency Future	518.0000	501.0000	(3.282)	0	0	0
03/06/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,213.0000	1,254.0000	3.380	0	0	0
03/06/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,236.0000	1,197.0000	(3.155)	0	0	0
03/06/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,555.0000	1,509.0000	(2.958)	0	0	0
03/06/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,647.0000	2,704.0000	2.153	0	0	0
03/06/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,217.0000	1,179.0000	(3.122)	0	0	0
03/06/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,182.0000	1,222.0000	3.384	0	0	0
03/06/2009	£ / R 2010/06/14	13.25	Put	Currency Future	700.0000	731.0000	4.429	0	0	0
03/06/2009	£ / R 2010/06/14	17.60	Call	Currency Future	481.0000	465.0000	(3.326)	0	0	0
03/06/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,939.0000	1,989.0000	2.579	0	0	0
03/06/2009	£ / R 2010/06/14	16.50	Call	Currency Future	635.0000	615.0000	(3.150)	0	0	0
03/06/2009	£ / R 2010/06/14	19.90	Call	Currency Future	240.0000	228.0000	(5.000)	0	0	0
03/06/2009	£ / R 2010/06/14	17.60	Put	Currency Future	3,927.0000	3,990.0000	1.604	0	0	0
03/06/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,730.0000	2,787.0000	2.088	0	0	0
03/06/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,981.0000	3,040.0000	1.979	0	0	0
03/06/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,119.0000	1,159.0000	3.575	0	0	0
03/06/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,216.0000	6,283.0000	1.078	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2010/06/14	19.10	Call	Currency Future	318.0000	303.0000	(4.717)	0	0	0
03/06/2009	£ / R 2010/06/14	12.70	Put	Currency Future	480.0000	500.0000	4.167	0	0	0
03/06/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,441.0000	1,485.0000	3.053	0	0	0
03/06/2009	£ / R 2010/06/14	14.00	Call	Currency Future	1,273.0000	1,235.0000	(2.985)	0	0	0
03/06/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,264.0000	5,328.0000	1.216	0	0	0
03/06/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,934.0000	1,875.0000	(3.051)	0	0	0
03/06/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,168.0000	2,220.0000	2.399	0	0	0
03/06/2009	£ / R 2010/06/14	16.10	Call	Currency Future	701.0000	679.0000	(3.138)	0	0	0
03/06/2009	£ / R 2010/06/14	11.70	Put	Currency Future	221.0000	230.0000	4.072	0	0	0
03/06/2009	£ / R 2010/06/14	15.50	Call	Currency Future	822.0000	796.0000	(3.163)	0	0	0
03/06/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,675.0000	2,606.0000	(2.579)	0	0	0
03/06/2009	£ / R 2010/06/14	13.10	Put	Currency Future	631.0000	657.0000	4.120	0	0	0
03/06/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,460.0000	4,524.0000	1.435	0	0	0
03/06/2009	£ / R 2010/06/14	11.60	Put	Currency Future	204.0000	212.0000	3.922	0	0	0
03/06/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,577.0000	3,638.0000	1.705	0	0	0
03/06/2009	£ / R 2010/06/14	18.20	Call	Currency Future	414.0000	400.0000	(3.382)	0	0	0
03/06/2009	£ / R 2010/06/14	15.20	Call	Currency Future	893.0000	865.0000	(3.135)	0	0	0
03/06/2009	£ / R 2010/06/14	17.20	Call	Currency Future	531.0000	514.0000	(3.202)	0	0	0
03/06/2009	£ / R 2010/06/14	10.70	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
03/06/2009	£ / R 2010/06/14	10.75	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
03/06/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,556.0000	3,481.0000	(2.109)	0	0	0
03/06/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,510.0000	3,434.0000	(2.165)	0	0	0
03/06/2009	£ / R 2010/06/14	9.70	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
03/06/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,192.0000	3,251.0000	1.848	0	0	0
03/06/2009	£ / R 2010/06/14	16.20	Call	Currency Future	684.0000	662.0000	(3.216)	0	0	0
03/06/2009	£ / R 2010/06/14	16.75	Call	Currency Future	596.0000	576.0000	(3.356)	0	0	0
03/06/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,634.0000	2,565.0000	(2.620)	0	0	0
03/06/2009	£ / R 2010/06/14	9.95	Call	Currency Future	4,260.0000	4,186.0000	(1.737)	0	0	0
03/06/2009	£ / R 2010/06/14	9.75	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
03/06/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,553.0000	2,485.0000	(2.664)	0	0	0
03/06/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,495.0000	4,421.0000	(1.646)	0	0	0
03/06/2009	£ / R 2010/06/14	10.15	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
03/06/2009	£ / R 2010/06/14	12.15	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
03/06/2009	£ / R 2010/06/14	10.15	Call	Currency Future	4,074.0000	3,998.0000	(1.865)	0	0	0
03/06/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,655.0000	1,607.0000	(2.900)	0	0	0
03/06/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,316.0000	2,253.0000	(2.720)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R 2010/06/14	16.65	Call	Currency Future	612.0000	592.0000	(3.268)	0	0	0
03/06/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,971.0000	4,034.0000	1.587	0	0	0
03/06/2009	£ / R 2010/06/14	13.15	Put	Currency Future	651.0000	681.0000	4.608	0	0	0
03/06/2009	£ / R 2010/06/14	17.65	Call	Currency Future	476.0000	459.0000	(3.571)	0	0	0
03/06/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,364.0000	2,418.0000	2.284	0	0	0
03/06/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,613.0000	1,659.0000	2.852	0	0	0
03/06/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,108.0000	3,166.0000	1.866	0	0	0
03/06/2009	£ / R 2010/06/14	15.75	Call	Currency Future	768.0000	744.0000	(3.125)	0	0	0
03/06/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,448.0000	4,373.0000	(1.686)	0	0	0
03/06/2009	£ / R 2010/06/14	11.75	Put	Currency Future	230.0000	240.0000	4.348	0	0	0
03/06/2009	£ / R 2010/06/14	10.40	Put	Currency Future	83.0000	86.0000	3.614	0	0	0
03/06/2009	£ / R 2010/06/14	12.75	Put	Currency Future	497.0000	517.0000	4.024	0	0	0
03/06/2009	£ / R 2010/06/14	11.85	Put	Currency Future	249.0000	259.0000	4.016	0	0	0
03/06/2009	£ / R 2010/06/14	17.75	Call	Currency Future	464.0000	447.0000	(3.664)	0	0	0
03/06/2009	£ / R 2010/06/14	18.25	Call	Currency Future	409.0000	395.0000	(3.423)	0	0	0
03/06/2009	£ / R 2010/06/14	14.75	Call	Currency Future	1,017.0000	985.0000	(3.147)	0	0	0
03/06/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,620.0000	3,682.0000	1.713	0	0	0
03/06/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,901.0000	1,843.0000	(3.051)	0	0	0
03/06/2009	£ / R 2010/06/14	17.25	Call	Currency Future	525.0000	507.0000	(3.429)	0	0	0
03/06/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,837.0000	3,762.0000	(1.955)	0	0	0
03/06/2009	£ / R 2010/06/14	16.25	Call	Currency Future	675.0000	654.0000	(3.111)	0	0	0
03/06/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,059.0000	4,122.0000	1.552	0	0	0
03/06/2009	£ / R 2010/06/14	16.25	Put	Currency Future	2,771.0000	2,829.0000	2.093	0	0	0
03/06/2009	£ / R 2010/06/14	15.25	Call	Currency Future	881.0000	853.0000	(3.178)	0	0	0
03/06/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,927.0000	2,855.0000	(2.460)	0	0	0
03/06/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,505.0000	4,569.0000	1.421	0	0	0
03/06/2009	£ / R 2010/06/14	9.95	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
03/06/2009	£ / R 2010/06/14	17.40	Call	Currency Future	505.0000	489.0000	(3.168)	0	0	0
03/06/2009	£ / R 2010/06/14	15.25	Put	Currency Future	1,977.0000	2,027.0000	2.529	0	0	0
03/06/2009	£ / R 2010/06/14	14.40	Call	Currency Future	1,128.0000	1,093.0000	(3.103)	0	0	0
03/06/2009	£ / R 2010/06/14	15.00	Call	Currency Future	946.0000	916.0000	(3.171)	0	0	0
03/06/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,325.0000	3,249.0000	(2.286)	0	0	0
03/06/2009	£ / R 2010/06/14	16.45	Put	Currency Future	2,938.0000	2,997.0000	2.008	0	0	0
03/06/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,473.0000	2,405.0000	(2.750)	0	0	0
03/06/2009	£ / R 2010/06/14	11.40	Put	Currency Future	173.0000	180.0000	4.046	0	0	0
03/06/2009	£ / R 2010/06/14	17.45	Put	Currency Future	3,795.0000	3,857.0000	1.634	0	0	0

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03/06/2009	£ / R 2010/06/14	10.85	Put	Currency Future	113.0000	116.0000	2.655	0	0	0
03/06/2009	£ / R 2010/06/14	17.45	Call	Currency Future	499.0000	483.0000	(3.206)	0	0	0
03/06/2009	£ / R 2010/06/14	18.45	Call	Currency Future	390.0000	376.0000	(3.590)	0	0	0
03/06/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,685.0000	4,751.0000	1.409	0	0	0
03/06/2009	£ / R 2010/06/14	10.95	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
03/06/2009	£ / R 2010/06/14	9.85	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
03/06/2009	£ / R 2010/06/14	9.35	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
03/06/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,353.0000	4,279.0000	(1.700)	0	0	0
03/06/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,830.0000	4,755.0000	(1.553)	0	0	0
03/06/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,129.0000	2,181.0000	2.442	0	0	0
03/06/2009	£ / R 2010/06/14	10.35	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
03/06/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,565.0000	2,621.0000	2.183	0	0	0
03/06/2009	£ / R 2010/06/14	11.95	Put	Currency Future	269.0000	280.0000	4.089	0	0	0
03/06/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,418.0000	3,342.0000	(2.224)	0	0	0
03/06/2009	£ / R 2010/06/14	16.00	Call	Currency Future	719.0000	697.0000	(3.060)	0	0	0
03/06/2009	£ / R 2010/06/14	16.45	Call	Currency Future	642.0000	623.0000	(2.960)	0	0	0
03/06/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,751.0000	3,813.0000	1.653	0	0	0
03/06/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,792.0000	1,840.0000	2.679	0	0	0
03/06/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,775.0000	1,718.0000	(3.211)	0	0	0
03/06/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,896.0000	2,955.0000	2.037	0	0	0
03/06/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,281.0000	4,345.0000	1.495	0	0	0
03/06/2009	£ / R 2010/06/14	15.45	Call	Currency Future	833.0000	807.0000	(3.121)	0	0	0
03/06/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,374.0000	1,417.0000	3.130	0	0	0
03/06/2009	£ / R 2010/06/14	17.00	Call	Currency Future	559.0000	540.0000	(3.399)	0	0	0
03/06/2009	£ / R 2010/06/14	12.95	Put	Currency Future	571.0000	593.0000	3.853	0	0	0
03/06/2009	£ / R 2010/06/14	16.40	Call	Currency Future	650.0000	630.0000	(3.077)	0	0	0
03/06/2009	£ / R 2010/06/14	18.00	Call	Currency Future	435.0000	420.0000	(3.448)	0	0	0
03/06/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,883.0000	3,946.0000	1.622	0	0	0
03/06/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,405.0000	3,465.0000	1.762	0	0	0
03/06/2009	£ / R 2010/06/14	17.55	Call	Currency Future	487.0000	471.0000	(3.285)	0	0	0
03/06/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,969.0000	2,898.0000	(2.391)	0	0	0
03/06/2009	£ / R 2010/06/14	11.35	Put	Currency Future	165.0000	172.0000	4.242	0	0	0
03/06/2009	£ / R 2010/06/14	12.90	Put	Currency Future	552.0000	574.0000	3.986	0	0	0
03/06/2009	£ / R 2010/06/14	11.90	Put	Currency Future	259.0000	269.0000	3.861	0	0	0
03/06/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,806.0000	1,749.0000	(3.156)	0	0	0
03/06/2009	£ / R 2010/06/14	9.90	Call	Currency Future	4,306.0000	4,233.0000	(1.695)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,513.0000	2,445.0000	(2.706)	0	0	0
03/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
03/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,884.0000	3,809.0000	(1.931)	0	0	0
03/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,166.0000	4,093.0000	(1.752)	0	0	0
03/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	62.0000	68.0000	9.677	0	0	0
03/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,394.0000	2,327.0000	(2.799)	0	0	0
03/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,234.0000	3,158.0000	(2.350)	0	0	0
03/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
03/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	290.0000	302.0000	4.138	0	0	0
03/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,207.0000	2,259.0000	2.356	0	0	0
03/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	627.0000	608.0000	(3.030)	0	0	0
03/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,023.0000	3,082.0000	1.952	0	0	0
03/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	380.0000	367.0000	(3.421)	0	0	0
03/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,776.0000	4,842.0000	1.382	0	0	0
03/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	811.0000	785.0000	(3.206)	0	0	0
03/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,715.0000	1,659.0000	(3.265)	0	0	0
03/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	610.0000	633.0000	3.770	0	0	0
03/06/2009	€ / R	2009/06/12			Currency Future	11.4856	11.4560	(0.258)	11.4900	11.4900	37,881
03/06/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,564.0000	2,594.0000	1.170	0	0	0
03/06/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,814.0000	2,844.0000	1.066	0	0	0
03/06/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,264.0000	2,294.0000	1.325	0	0	0
03/06/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,415.0000	1,444.0000	2.049	0	0	0
03/06/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,664.0000	2,694.0000	1.126	0	0	0
03/06/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,564.0000	3,594.0000	0.842	0	0	0
03/06/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,415.0000	1,444.0000	2.049	0	0	0
03/06/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	€ / R	2009/06/12	13.20	Put	Currency Future	1,714.0000	1,744.0000	1.750	0	0	0
03/06/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,564.0000	2,594.0000	1.170	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,914.0000	2,944.0000	1.030	0	0	0
03/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,414.0000	2,444.0000	1.243	0	0	0
03/06/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,265.0000	1,294.0000	2.292	0	0	0
03/06/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,414.0000	3,444.0000	0.879	0	0	0
03/06/2009	€ / R 2009/06/12	12.40	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,264.0000	3,294.0000	0.919	0	0	0
03/06/2009	€ / R 2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,914.0000	1,944.0000	1.567	0	0	0
03/06/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	390.0000	359.0000	(7.949)	0	0	0
03/06/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,814.0000	1,844.0000	1.654	0	0	0
03/06/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,714.0000	2,744.0000	1.105	0	0	0
03/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,614.0000	1,644.0000	1.859	0	0	0
03/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,314.0000	2,344.0000	1.296	0	0	0
03/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	437.0000	405.0000	(7.323)	0	0	0
03/06/2009	€ / R 2009/06/12	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.20	Put	Currency Future	727.0000	752.0000	3.439	0	0	0
03/06/2009	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,514.0000	3,544.0000	0.854	0	0	0
03/06/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,314.0000	2,344.0000	1.296	0	0	0
03/06/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,714.0000	3,744.0000	0.808	0	0	0
03/06/2009	€ / R 2009/06/12	10.90	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
03/06/2009	€ / R 2009/06/12	12.20	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
03/06/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.95	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
03/06/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,214.0000	2,244.0000	1.355	0	0	0
03/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	10.90	Call	Currency Future	607.0000	579.0000	(4.613)	0	0	0
03/06/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,614.0000	1,644.0000	1.859	0	0	0
03/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,314.0000	3,344.0000	0.905	0	0	0
03/06/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,464.0000	3,494.0000	0.866	0	0	0
03/06/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,564.0000	1,594.0000	1.918	0	0	0
03/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
03/06/2009	€ / R 2009/06/12	12.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,114.0000	3,144.0000	0.963	0	0	0
03/06/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,364.0000	3,394.0000	0.892	0	0	0
03/06/2009	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.35	Put	Currency Future	870.0000	897.0000	3.103	0	0	0
03/06/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,614.0000	3,644.0000	0.830	0	0	0
03/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,365.0000	1,394.0000	2.125	0	0	0
03/06/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,614.0000	2,644.0000	1.148	0	0	0
03/06/2009	€ / R 2009/06/12	15.60	Put	Currency Future	4,114.0000	4,144.0000	0.729	0	0	0
03/06/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,964.0000	2,994.0000	1.012	0	0	0
03/06/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,864.0000	1,894.0000	1.609	0	0	0
03/06/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,764.0000	2,794.0000	1.085	0	0	0
03/06/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,164.0000	2,194.0000	1.386	0	0	0
03/06/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,465.0000	1,494.0000	1.980	0	0	0
03/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,964.0000	1,994.0000	1.527	0	0	0
03/06/2009	€ / R 2009/06/12	11.75	Put	Currency Future	340.0000	356.0000	4.706	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,714.0000	2,744.0000	1.105	0	0	0
03/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
03/06/2009	€ / R 2009/06/12	15.50	Put	Currency Future	4,014.0000	4,044.0000	0.747	0	0	0
03/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,114.0000	3,144.0000	0.963	0	0	0
03/06/2009	€ / R 2009/06/12	11.55	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
03/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.40	Put	Currency Future	919.0000	946.0000	2.938	0	0	0
03/06/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,314.0000	3,344.0000	0.905	0	0	0
03/06/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.75	Call	Currency Future	76.0000	62.0000	(18.421)	0	0	0
03/06/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,814.0000	2,844.0000	1.066	0	0	0
03/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,914.0000	1,944.0000	1.567	0	0	0
03/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.50	Put	Currency Future	3,014.0000	3,044.0000	0.995	0	0	0
03/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,914.0000	2,944.0000	1.030	0	0	0
03/06/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,914.0000	3,944.0000	0.766	0	0	0
03/06/2009	€ / R 2009/06/12	14.55	Put	Currency Future	3,064.0000	3,094.0000	0.979	0	0	0
03/06/2009	€ / R 2009/06/12	12.30	Put	Currency Future	822.0000	848.0000	3.163	0	0	0
03/06/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,764.0000	1,794.0000	1.701	0	0	0
03/06/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,086.0000	4,056.0000	(0.734)	0	0	0
03/06/2009	€ / R 2009/06/12	12.30	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,814.0000	3,844.0000	0.787	0	0	0
03/06/2009	€ / R 2009/06/12	11.60	Put	Currency Future	230.0000	242.0000	5.217	0	0	0
03/06/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,414.0000	3,444.0000	0.879	0	0	0
03/06/2009	€ / R 2009/06/12	11.60	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
03/06/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,864.0000	1,894.0000	1.609	0	0	0
03/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,814.0000	3,844.0000	0.787	0	0	0
03/06/2009	€ / R 2009/06/12	11.55	Put	Currency Future	198.0000	208.0000	5.051	0	0	0
03/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,315.0000	1,344.0000	2.205	0	0	0
03/06/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.45	Put	Currency Future	968.0000	996.0000	2.893	0	0	0
03/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
03/06/2009	€ / R 2009/06/12	11.05	Call	Currency Future	477.0000	451.0000	(5.451)	0	0	0
03/06/2009	€ / R 2009/06/12	12.50	Put	Currency Future	1,017.0000	1,045.0000	2.753	0	0	0
03/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,116.0000	1,145.0000	2.599	0	0	0
03/06/2009	€ / R 2009/06/12	11.05	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
03/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,814.0000	1,844.0000	1.654	0	0	0
03/06/2009	€ / R 2009/06/12	11.60	Put	Currency Future	230.0000	242.0000	5.217	0	0	0
03/06/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,364.0000	2,394.0000	1.269	0	0	0
03/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	419.0000	436.0000	4.057	0	0	0
03/06/2009	€ / R 2009/06/12	11.25	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
03/06/2009	€ / R 2009/06/12	12.50	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/06/2009	€ / R 2009/06/12	11.25	Call	Currency Future	303.0000	268.0000	(11.551)	0	0	0
03/06/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,087.0000	1,057.0000	(2.760)	0	0	0
03/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,165.0000	1,194.0000	2.489	0	0	0
03/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
03/06/2009	€ / R 2009/06/12	16.40	Put	Currency Future	4,914.0000	4,944.0000	0.611	0	0	0
03/06/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,066.0000	1,095.0000	2.720	0	0	0
03/06/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,515.0000	1,544.0000	1.914	0	0	0
03/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	390.0000	359.0000	(7.949)	0	0	0
03/06/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,586.0000	5,556.0000	(0.537)	0	0	0
03/06/2009	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,064.0000	2,094.0000	1.453	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.40	Put	Currency Future	919.0000	946.0000	2.938	0	0	0
03/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.10	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
03/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.60	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
03/06/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.30	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.30	Put	Currency Future	822.0000	848.0000	3.163	0	0	0
03/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,114.0000	2,144.0000	1.419	0	0	0
03/06/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,586.0000	2,556.0000	(1.160)	0	0	0
03/06/2009	€ / R 2009/06/12	12.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,114.0000	2,144.0000	1.419	0	0	0
03/06/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,414.0000	6,444.0000	0.468	0	0	0
03/06/2009	€ / R 2009/06/12	12.35	Put	Currency Future	870.0000	897.0000	3.103	0	0	0
03/06/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.40	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.95	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
03/06/2009	€ / R 2009/06/12	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.10	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
03/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,315.0000	1,344.0000	2.205	0	0	0
03/06/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,164.0000	3,194.0000	0.948	0	0	0
03/06/2009	€ / R 2009/06/12	12.10	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
03/06/2009	€ / R 2009/06/12	12.05	Put	Currency Future	589.0000	611.0000	3.735	0	0	0
03/06/2009	€ / R 2009/06/12	11.95	Put	Currency Future	502.0000	521.0000	3.785	0	0	0
03/06/2009	€ / R 2009/06/12	11.70	Put	Currency Future	302.0000	316.0000	4.636	0	0	0
03/06/2009	€ / R 2009/06/12	12.10	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
03/06/2009	€ / R 2009/06/12	10.95	Put	Currency Future	27.0000	29.0000	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
03/06/2009	€ / R 2009/06/12	12.15	Put	Currency Future	680.0000	704.0000	3.529	0	0	0
03/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	419.0000	436.0000	4.057	0	0	0
03/06/2009	€ / R 2009/06/12	10.95	Call	Currency Future	562.0000	535.0000	(4.804)	0	0	0
03/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,514.0000	2,544.0000	1.193	0	0	0
03/06/2009	€ / R 2009/06/12	12.15	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
03/06/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,365.0000	1,394.0000	2.125	0	0	0
03/06/2009	€ / R 2009/06/12	12.25	Put	Currency Future	774.0000	800.0000	3.359	0	0	0
03/06/2009	€ / R 2009/06/12	12.15	Put	Currency Future	680.0000	704.0000	3.529	0	0	0
03/06/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,186.0000	1,157.0000	(2.445)	0	0	0
03/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,464.0000	2,494.0000	1.218	0	0	0
03/06/2009	€ / R 2009/06/12	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
03/06/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,215.0000	1,244.0000	2.387	0	0	0
03/06/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.25	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
03/06/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,165.0000	1,194.0000	2.489	0	0	0
03/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,064.0000	2,094.0000	1.453	0	0	0
03/06/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.05	Put	Currency Future	589.0000	611.0000	3.735	0	0	0
03/06/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,864.0000	2,894.0000	1.047	0	0	0
03/06/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,686.0000	2,656.0000	(1.117)	0	0	0
03/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
03/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,414.0000	2,444.0000	1.243	0	0	0
03/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
03/06/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	12.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,614.0000	2,644.0000	1.148	0	0	0
03/06/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,686.0000	5,656.0000	(0.528)	0	0	0
03/06/2009	€ / R 2009/06/12	11.70	Call	Currency Future	87.0000	72.0000	(17.241)	0	0	0
03/06/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	5.80	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
03/06/2009	€ / R 2009/06/12	11.90	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
03/06/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,186.0000	4,156.0000	(0.717)	0	0	0
03/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,116.0000	1,145.0000	2.599	0	0	0
03/06/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,814.0000	4,844.0000	0.623	0	0	0
03/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.90	Put	Currency Future	460.0000	478.0000	3.913	0	0	0
03/06/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,314.0000	6,344.0000	0.475	0	0	0
03/06/2009	€ / R 2009/06/12	12.15	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
03/06/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,214.0000	3,244.0000	0.933	0	0	0
03/06/2009	€ / R 2009/06/12	12.00	Put	Currency Future	545.0000	565.0000	3.670	0	0	0
03/06/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,664.0000	2,694.0000	1.126	0	0	0
03/06/2009	€ / R 2009/06/12	12.00	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
03/06/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,066.0000	1,095.0000	2.720	0	0	0
03/06/2009	€ / R 2009/06/12	11.00	Call	Currency Future	519.0000	493.0000	(5.010)	0	0	0
03/06/2009	€ / R 2009/06/12	11.80	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0
03/06/2009	€ / R 2009/06/12	11.50	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
03/06/2009	€ / R 2009/06/12	11.80	Put	Currency Future	380.0000	395.0000	3.947	0	0	0
03/06/2009	€ / R 2009/06/12	11.50	Put	Currency Future	168.0000	176.0000	4.762	0	0	0
03/06/2009	€ / R 2009/06/12	11.20	Call	Currency Future	345.0000	313.0000	(9.275)	0	0	0
03/06/2009	€ / R 2009/06/12	11.00	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
03/06/2009	€ / R 2009/06/12	11.45	Put	Currency Future	141.0000	147.0000	4.255	0	0	0
03/06/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,736.0000	3,706.0000	(0.803)	0	0	0
03/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	437.0000	405.0000	(7.323)	0	0	0
03/06/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,236.0000	5,206.0000	(0.573)	0	0	0
03/06/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	11.20	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
03/06/2009	€ / R 2009/06/12	11.45	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
03/06/2009	€ / R 2009/06/12	11.35	Call	Currency Future	231.0000	205.0000	(11.255)	0	0	0
03/06/2009	€ / R 2009/06/12	11.35	Call	Currency Future	231.0000	205.0000	(11.255)	0	0	0
03/06/2009	€ / R 2009/06/12	11.35	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
03/06/2009	€ / R 2009/06/12	11.35	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
03/06/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/06/12	18.25	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
03/06/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,264.0000	5,294.0000	0.570	0	0	0
03/06/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,764.0000	3,794.0000	0.797	0	0	0
03/06/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,764.0000	6,794.0000	0.444	0	0	0
03/06/2009	€ / R	2009/06/12	10.75	Call	Currency Future	745.0000	717.0000	(3.758)	0	0	0
03/06/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,236.0000	2,206.0000	(1.342)	0	0	0
03/06/2009	€ / R	2009/06/12	10.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/06/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	11.30	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
03/06/2009	€ / R	2009/06/12	11.30	Call	Currency Future	262.0000	235.0000	(10.305)	0	0	0
03/06/2009	€ / R	2009/06/12	11.65	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
03/06/2009	€ / R	2009/06/12	11.65	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
03/06/2009	€ / R	2009/06/12	11.65	Put	Currency Future	265.0000	278.0000	4.906	0	0	0
03/06/2009	€ / R	2009/06/12	11.40	Put	Currency Future	116.0000	122.0000	5.172	0	0	0
03/06/2009	€ / R	2009/06/12	11.40	Call	Currency Future	202.0000	178.0000	(11.881)	0	0	0
03/06/2009	€ / R	2009/06/12	11.65	Put	Currency Future	265.0000	278.0000	4.906	0	0	0
03/06/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,214.0000	2,244.0000	1.355	0	0	0
03/06/2009	€ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,664.0000	1,694.0000	1.803	0	0	0
03/06/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,664.0000	1,694.0000	1.803	0	0	0
03/06/2009	€ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,564.0000	1,594.0000	1.918	0	0	0
03/06/2009	€ / R	2009/06/12	13.65	Put	Currency Future	2,164.0000	2,194.0000	1.386	0	0	0
03/06/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R	2009/06/12	13.50	Put	Currency Future	2,014.0000	2,044.0000	1.490	0	0	0
03/06/2009	€ / R	2009/09/14			Currency Future	11.6765	11.6482	(0.242)	11.6300	11.6100	8,904
03/06/2009	€ / R	2009/09/14	14.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/06/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,140.0000	1,161.0000	1.842	0	0	0
03/06/2009	€ / R	2009/09/14	11.60	Put	Currency Future	461.0000	475.0000	3.037	0	0	0
03/06/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,718.0000	1,743.0000	1.455	0	0	0
03/06/2009	€ / R	2009/09/14	11.40	Call	Currency Future	628.0000	611.0000	(2.707)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,939.0000	2,967.0000	0.953	0	0	0
03/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
03/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,502.0000	1,526.0000	1.598	0	0	0
03/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	346.0000	337.0000	(2.601)	0	0	0
03/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	538.0000	523.0000	(2.788)	0	0	0
03/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
03/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	427.0000	415.0000	(2.810)	0	0	0
03/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,424.0000	6,452.0000	0.436	0	0	0
03/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
03/06/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,852.0000	1,877.0000	1.350	0	0	0
03/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	283.0000	274.0000	(3.180)	0	0	0
03/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
03/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	351.0000	363.0000	3.419	0	0	0
03/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,745.0000	2,772.0000	0.984	0	0	0
03/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
03/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,337.0000	1,360.0000	1.720	0	0	0
03/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	651.0000	667.0000	2.458	0	0	0
03/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,577.0000	5,548.0000	(0.520)	0	0	0
03/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
03/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
03/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,807.0000	1,832.0000	1.384	0	0	0
03/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,077.0000	4,048.0000	(0.711)	0	0	0
03/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,648.0000	2,675.0000	1.020	0	0	0
03/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	956.0000	976.0000	2.092	0	0	0
03/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,126.0000	2,153.0000	1.270	0	0	0
03/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	820.0000	838.0000	2.195	0	0	0
03/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	183.0000	177.0000	(3.279)	0	0	0
03/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	444.0000	431.0000	(2.928)	0	0	0
03/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,988.0000	2,014.0000	1.308	0	0	0
03/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
03/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,256.0000	1,279.0000	1.831	0	0	0
03/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,988.0000	2,014.0000	1.308	0	0	0
03/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,745.0000	2,772.0000	0.984	0	0	0
03/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
03/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
03/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
03/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	228.0000	221.0000	(3.070)	0	0	0
03/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,456.0000	2,483.0000	1.099	0	0	0
03/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,588.0000	1,612.0000	1.511	0	0	0
03/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
03/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	956.0000	976.0000	2.092	0	0	0
03/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,648.0000	2,675.0000	1.020	0	0	0
03/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
03/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,314.0000	2,340.0000	1.124	0	0	0
03/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	283.0000	274.0000	(3.180)	0	0	0
03/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,842.0000	2,869.0000	0.950	0	0	0
03/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,102.0000	1,123.0000	1.906	0	0	0
03/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
03/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,718.0000	1,743.0000	1.455	0	0	0
03/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
03/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
03/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
03/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,173.0000	2,199.0000	1.197	0	0	0
03/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
03/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	617.0000	633.0000	2.593	0	0	0
03/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,579.0000	2,551.0000	(1.086)	0	0	0
03/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
03/06/2009	€ / R 2009/09/14	13.50	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
03/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,140.0000	1,161.0000	1.842	0	0	0
03/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
03/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,897.0000	1,923.0000	1.371	0	0	0
03/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
03/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,034.0000	2,060.0000	1.278	0	0	0
03/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,924.0000	4,952.0000	0.569	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,942.0000	1,968.0000	1.339	0	0	0
03/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
03/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,267.0000	2,293.0000	1.147	0	0	0
03/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	246.0000	254.0000	3.252	0	0	0
03/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,179.0000	1,155.0000	(2.036)	0	0	0
03/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	427.0000	415.0000	(2.810)	0	0	0
03/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	653.0000	636.0000	(2.603)	0	0	0
03/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	313.0000	304.0000	(2.875)	0	0	0
03/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	327.0000	338.0000	3.364	0	0	0
03/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,431.0000	3,459.0000	0.816	0	0	0
03/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	103.0000	107.0000	3.883	0	0	0
03/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
03/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,588.0000	1,612.0000	1.511	0	0	0
03/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	772.0000	752.0000	(2.591)	0	0	0
03/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	887.0000	906.0000	2.142	0	0	0
03/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
03/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,600.0000	2,627.0000	1.038	0	0	0
03/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	787.0000	805.0000	2.287	0	0	0
03/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,460.0000	1,484.0000	1.644	0	0	0
03/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	282.0000	291.0000	3.191	0	0	0
03/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,942.0000	1,968.0000	1.339	0	0	0
03/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,034.0000	2,060.0000	1.278	0	0	0
03/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	461.0000	475.0000	3.037	0	0	0
03/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
03/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	651.0000	667.0000	2.458	0	0	0
03/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,028.0000	1,048.0000	1.946	0	0	0
03/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
03/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	708.0000	689.0000	(2.684)	0	0	0
03/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,377.0000	1,401.0000	1.743	0	0	0
03/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
03/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,296.0000	1,319.0000	1.775	0	0	0
03/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,337.0000	1,360.0000	1.720	0	0	0
03/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	479.0000	466.0000	(2.714)	0	0	0
03/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,065.0000	1,085.0000	1.878	0	0	0
03/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
03/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,178.0000	1,200.0000	1.868	0	0	0
03/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,545.0000	1,569.0000	1.553	0	0	0
03/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,631.0000	1,655.0000	1.471	0	0	0
03/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
03/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	553.0000	568.0000	2.712	0	0	0
03/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	268.0000	260.0000	(2.985)	0	0	0
03/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	254.0000	247.0000	(2.756)	0	0	0
03/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
03/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,361.0000	2,388.0000	1.144	0	0	0
03/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
03/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	992.0000	1,012.0000	2.016	0	0	0
03/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	173.0000	167.0000	(3.468)	0	0	0
03/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	538.0000	523.0000	(2.788)	0	0	0
03/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
03/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,220.0000	2,246.0000	1.171	0	0	0
03/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
03/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	382.0000	372.0000	(2.618)	0	0	0
03/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
03/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
03/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
03/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,419.0000	1,442.0000	1.621	0	0	0
03/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
03/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,173.0000	2,199.0000	1.197	0	0	0
03/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,504.0000	2,531.0000	1.078	0	0	0
03/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,408.0000	2,435.0000	1.121	0	0	0
03/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,552.0000	2,579.0000	1.058	0	0	0
03/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	921.0000	941.0000	2.172	0	0	0
03/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	756.0000	773.0000	2.249	0	0	0
03/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,774.0000	4,802.0000	0.587	0	0	0
03/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,456.0000	2,483.0000	1.099	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	298.0000	289.0000	(3.020)	0	0	0
03/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
03/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,502.0000	1,526.0000	1.598	0	0	0
03/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	628.0000	611.0000	(2.707)	0	0	0
03/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,217.0000	1,239.0000	1.808	0	0	0
03/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	173.0000	167.0000	(3.468)	0	0	0
03/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
03/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
03/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,545.0000	1,569.0000	1.553	0	0	0
03/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
03/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,296.0000	1,319.0000	1.775	0	0	0
03/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	327.0000	338.0000	3.364	0	0	0
03/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,377.0000	1,401.0000	1.743	0	0	0
03/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	411.0000	400.0000	(2.676)	0	0	0
03/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,727.0000	5,698.0000	(0.506)	0	0	0
03/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	351.0000	363.0000	3.419	0	0	0
03/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,184.0000	3,212.0000	0.879	0	0	0
03/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,283.0000	3,311.0000	0.853	0	0	0
03/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	685.0000	702.0000	2.482	0	0	0
03/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
03/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	263.0000	272.0000	3.422	0	0	0
03/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,274.0000	6,302.0000	0.446	0	0	0
03/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	680.0000	662.0000	(2.647)	0	0	0
03/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,304.0000	1,280.0000	(1.840)	0	0	0
03/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	304.0000	314.0000	3.289	0	0	0
03/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	518.0000	504.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,728.0000	2,700.0000	(1.026)	0	0	0
03/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	740.0000	720.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	491.0000	506.0000	3.055	0	0	0
03/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	229.0000	237.0000	3.493	0	0	0
03/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,227.0000	4,198.0000	(0.686)	0	0	0
03/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	805.0000	785.0000	(2.484)	0	0	0
03/06/2009	€ / R 2009/09/14	7.45	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
03/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	396.0000	385.0000	(2.778)	0	0	0
03/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	559.0000	544.0000	(2.683)	0	0	0
03/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	720.0000	737.0000	2.361	0	0	0
03/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	432.0000	446.0000	3.241	0	0	0
03/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	653.0000	636.0000	(2.603)	0	0	0
03/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	498.0000	484.0000	(2.811)	0	0	0
03/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	346.0000	337.0000	(2.601)	0	0	0
03/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	329.0000	320.0000	(2.736)	0	0	0
03/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	853.0000	872.0000	2.227	0	0	0
03/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	581.0000	565.0000	(2.754)	0	0	0
03/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	404.0000	417.0000	3.218	0	0	0
03/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	787.0000	805.0000	2.287	0	0	0
03/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
03/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	820.0000	838.0000	2.195	0	0	0
03/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
03/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,178.0000	1,200.0000	1.868	0	0	0
03/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	522.0000	536.0000	2.682	0	0	0
03/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,277.0000	5,248.0000	(0.550)	0	0	0
03/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,777.0000	3,748.0000	(0.768)	0	0	0
03/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,728.0000	3,756.0000	0.751	0	0	0
03/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,224.0000	5,252.0000	0.536	0	0	0
03/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,724.0000	6,752.0000	0.416	0	0	0
03/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	946.0000	924.0000	(2.326)	0	0	0
03/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
03/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,283.0000	2,255.0000	(1.226)	0	0	0
03/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	377.0000	389.0000	3.183	0	0	0
03/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	603.0000	588.0000	(2.488)	0	0	0
03/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	461.0000	448.0000	(2.820)	0	0	0
03/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	585.0000	600.0000	2.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R	2009/09/14	11.85	Put	Currency Future	617.0000	633.0000	2.593	0	0	0
03/06/2009	€ / R	2009/09/14	11.85	Call	Currency Future	444.0000	431.0000	(2.928)	0	0	0
03/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
03/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,267.0000	2,293.0000	1.147	0	0	0
03/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,807.0000	1,832.0000	1.384	0	0	0
03/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
03/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,763.0000	1,788.0000	1.418	0	0	0
03/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
03/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
03/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,763.0000	1,788.0000	1.418	0	0	0
03/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,220.0000	2,246.0000	1.171	0	0	0
03/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,080.0000	2,106.0000	1.250	0	0	0
03/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
03/06/2009	€ / R	2009/09/14	13.25	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
03/06/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,674.0000	1,699.0000	1.493	0	0	0
03/06/2009	€ / R	2009/12/14			Currency Future	11.8514	11.8217	(0.251)	11.8600	11.8600	2,973
03/06/2009	€ / R	2009/12/14	9.25	Put	Currency Future	33.0000	33.0000	-	0	0	0
03/06/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,052.0000	2,075.0000	1.121	0	0	0
03/06/2009	€ / R	2009/12/14	9.85	Call	Currency Future	2,050.0000	2,023.0000	(1.317)	0	0	0
03/06/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,469.0000	1,489.0000	1.361	0	0	0
03/06/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,630.0000	1,652.0000	1.350	0	0	0
03/06/2009	€ / R	2009/12/14	13.60	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
03/06/2009	€ / R	2009/12/14	12.75	Call	Currency Future	452.0000	442.0000	(2.212)	0	0	0
03/06/2009	€ / R	2009/12/14	12.95	Call	Currency Future	410.0000	401.0000	(2.195)	0	0	0
03/06/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,960.0000	3,931.0000	(0.732)	0	0	0
03/06/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,336.0000	4,362.0000	0.600	0	0	0
03/06/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,634.0000	2,604.0000	(1.139)	0	0	0
03/06/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,880.0000	1,903.0000	1.223	0	0	0
03/06/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,445.0000	2,468.0000	0.941	0	0	0
03/06/2009	€ / R	2009/12/14	11.00	Put	Currency Future	290.0000	298.0000	2.759	0	0	0
03/06/2009	€ / R	2009/12/14	13.40	Call	Currency Future	332.0000	324.0000	(2.410)	0	0	0
03/06/2009	€ / R	2009/12/14	12.90	Call	Currency Future	420.0000	411.0000	(2.143)	0	0	0
03/06/2009	€ / R	2009/12/14	14.05	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
03/06/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,861.0000	3,832.0000	(0.751)	0	0	0
03/06/2009	€ / R	2009/12/14	15.65	Put	Currency Future	3,912.0000	3,938.0000	0.665	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,812.0000	3,782.0000	(0.787)	0	0	0
03/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
03/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	236.0000	244.0000	3.390	0	0	0
03/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,509.0000	1,530.0000	1.392	0	0	0
03/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,879.0000	2,849.0000	(1.042)	0	0	0
03/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,830.0000	2,800.0000	(1.060)	0	0	0
03/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,350.0000	1,371.0000	1.556	0	0	0
03/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,237.0000	1,215.0000	(1.778)	0	0	0
03/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	28.0000	28.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
03/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	138.0000	134.0000	(2.899)	0	0	0
03/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,101.0000	4,127.0000	0.634	0	0	0
03/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,916.0000	1,890.0000	(1.357)	0	0	0
03/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,080.0000	1,060.0000	(1.852)	0	0	0
03/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,536.0000	3,562.0000	0.735	0	0	0
03/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0
03/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
03/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	391.0000	382.0000	(2.302)	0	0	0
03/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	381.0000	373.0000	(2.100)	0	0	0
03/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,242.0000	4,268.0000	0.613	0	0	0
03/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	329.0000	338.0000	2.736	0	0	0
03/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	207.0000	213.0000	2.899	0	0	0
03/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,838.0000	1,860.0000	1.197	0	0	0
03/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,469.0000	1,489.0000	1.361	0	0	0
03/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
03/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,829.0000	1,803.0000	(1.422)	0	0	0
03/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
03/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0
03/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
03/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	420.0000	411.0000	(2.143)	0	0	0
03/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,148.0000	4,174.0000	0.627	0	0	0
03/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,207.0000	4,178.0000	(0.689)	0	0	0
03/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
03/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
03/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,052.0000	2,075.0000	1.121	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
03/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,419.0000	6,448.0000	0.452	0	0	0
03/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	462.0000	453.0000	(1.948)	0	0	0
03/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,489.0000	2,513.0000	0.964	0	0	0
03/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,305.0000	3,330.0000	0.756	0	0	0
03/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,222.0000	3,192.0000	(0.931)	0	0	0
03/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,956.0000	4,983.0000	0.545	0	0	0
03/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,838.0000	1,860.0000	1.197	0	0	0
03/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	694.0000	680.0000	(2.017)	0	0	0
03/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
03/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
03/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	347.0000	340.0000	(2.017)	0	0	0
03/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,010.0000	3,980.0000	(0.748)	0	0	0
03/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,429.0000	1,450.0000	1.470	0	0	0
03/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,213.0000	3,238.0000	0.778	0	0	0
03/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,309.0000	1,285.0000	(1.833)	0	0	0
03/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,796.0000	1,818.0000	1.225	0	0	0
03/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,311.0000	1,331.0000	1.526	0	0	0
03/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	431.0000	421.0000	(2.320)	0	0	0
03/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	0
03/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
03/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,027.0000	2,997.0000	(0.991)	0	0	0
03/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	510.0000	499.0000	(2.157)	0	0	0
03/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,978.0000	2,948.0000	(1.007)	0	0	0
03/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,244.0000	2,214.0000	(1.337)	0	0	0
03/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,589.0000	1,611.0000	1.385	0	0	0
03/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	742.0000	758.0000	2.156	0	0	0
03/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,167.0000	3,192.0000	0.789	0	0	0
03/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,959.0000	3,985.0000	0.657	0	0	0
03/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,763.0000	3,733.0000	(0.797)	0	0	0
03/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,234.0000	1,254.0000	1.621	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,141.0000	1,120.0000	(1.840)	0	0	0
03/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,085.0000	1,103.0000	1.659	0	0	0
03/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	290.0000	284.0000	(2.069)	0	0	0
03/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	364.0000	356.0000	(2.198)	0	0	0
03/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,357.0000	2,381.0000	1.018	0	0	0
03/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,158.0000	1,178.0000	1.727	0	0	0
03/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	29.0000	29.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,139.0000	2,162.0000	1.075	0	0	0
03/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	400.0000	392.0000	(2.000)	0	0	0
03/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
03/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	485.0000	475.0000	(2.062)	0	0	0
03/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	873.0000	890.0000	1.947	0	0	0
03/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
03/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,549.0000	1,570.0000	1.356	0	0	0
03/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	259.0000	252.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	550.0000	538.0000	(2.182)	0	0	0
03/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	625.0000	612.0000	(2.080)	0	0	0
03/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,005.0000	1,979.0000	(1.297)	0	0	0
03/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
03/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
03/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	253.0000	261.0000	3.162	0	0	0
03/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	593.0000	581.0000	(2.024)	0	0	0
03/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,817.0000	3,843.0000	0.681	0	0	0
03/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,182.0000	2,206.0000	1.100	0	0	0
03/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,204.0000	1,183.0000	(1.744)	0	0	0
03/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	536.0000	525.0000	(2.052)	0	0	0
03/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,712.0000	1,734.0000	1.285	0	0	0
03/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
03/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	840.0000	856.0000	1.905	0	0	0
03/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
03/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	265.0000	259.0000	(2.264)	0	0	0
03/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
03/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	309.0000	318.0000	2.913	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	474.0000	464.0000	(2.110)	0	0	0
03/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,095.0000	2,118.0000	1.098	0	0	0
03/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,110.0000	1,090.0000	(1.802)	0	0	0
03/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,533.0000	2,557.0000	0.947	0	0	0
03/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,245.0000	5,273.0000	0.534	0	0	0
03/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	676.0000	662.0000	(2.071)	0	0	0
03/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	278.0000	272.0000	(2.158)	0	0	0
03/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,341.0000	2,311.0000	(1.282)	0	0	0
03/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	265.0000	259.0000	(2.264)	0	0	0
03/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	40.0000	40.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,314.0000	2,337.0000	0.994	0	0	0
03/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	252.0000	246.0000	(2.381)	0	0	0
03/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,715.0000	6,744.0000	0.432	0	0	0
03/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,226.0000	2,250.0000	1.078	0	0	0
03/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
03/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	441.0000	432.0000	(2.041)	0	0	0
03/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,445.0000	2,468.0000	0.941	0	0	0
03/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	774.0000	790.0000	2.067	0	0	0
03/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	278.0000	272.0000	(2.158)	0	0	0
03/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
03/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,390.0000	1,410.0000	1.439	0	0	0
03/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	641.0000	628.0000	(2.028)	0	0	0
03/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,272.0000	1,292.0000	1.572	0	0	0
03/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,880.0000	1,903.0000	1.223	0	0	0
03/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,872.0000	1,846.0000	(1.389)	0	0	0
03/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	332.0000	324.0000	(2.410)	0	0	0
03/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
03/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,351.0000	3,376.0000	0.746	0	0	0
03/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,401.0000	2,424.0000	0.958	0	0	0
03/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,289.0000	4,315.0000	0.606	0	0	0
03/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,622.0000	2,646.0000	0.915	0	0	0
03/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
03/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,196.0000	1,216.0000	1.672	0	0	0
03/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,796.0000	1,818.0000	1.225	0	0	0
03/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,397.0000	3,422.0000	0.736	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	578.0000	566.0000	(2.076)	0	0	0
03/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	347.0000	340.0000	(2.017)	0	0	0
03/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,271.0000	6,300.0000	0.462	0	0	0
03/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	497.0000	487.0000	(2.012)	0	0	0
03/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	391.0000	382.0000	(2.302)	0	0	0
03/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,421.0000	1,396.0000	(1.759)	0	0	0
03/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,589.0000	1,611.0000	1.385	0	0	0
03/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	30.0000	30.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	373.0000	364.0000	(2.413)	0	0	0
03/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	194.0000	199.0000	2.577	0	0	0
03/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	234.0000	229.0000	(2.137)	0	0	0
03/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
03/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
03/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
03/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,671.0000	1,693.0000	1.317	0	0	0
03/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,812.0000	4,839.0000	0.561	0	0	0
03/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,346.0000	1,321.0000	(1.857)	0	0	0
03/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,271.0000	2,294.0000	1.013	0	0	0
03/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,781.0000	2,751.0000	(1.079)	0	0	0
03/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	22.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,630.0000	1,652.0000	1.350	0	0	0
03/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
03/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,196.0000	2,166.0000	(1.366)	0	0	0
03/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	381.0000	373.0000	(2.100)	0	0	0
03/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	169.0000	174.0000	2.959	0	0	0
03/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	44.0000	44.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,226.0000	2,250.0000	1.078	0	0	0
03/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	373.0000	364.0000	(2.413)	0	0	0
03/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,173.0000	3,144.0000	(0.914)	0	0	0
03/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,158.0000	4,128.0000	(0.722)	0	0	0
03/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,121.0000	1,140.0000	1.695	0	0	0
03/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,671.0000	1,693.0000	1.317	0	0	0
03/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	977.0000	995.0000	1.842	0	0	0
03/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,273.0000	1,249.0000	(1.885)	0	0	0
03/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	523.0000	512.0000	(2.103)	0	0	0
03/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,314.0000	2,337.0000	0.994	0	0	0
03/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	221.0000	227.0000	2.715	0	0	0
03/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,095.0000	2,118.0000	1.098	0	0	0
03/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
03/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	240.0000	234.0000	(2.500)	0	0	0
03/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	47.0000	47.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,099.0000	2,069.0000	(1.429)	0	0	0
03/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,059.0000	4,030.0000	(0.714)	0	0	0
03/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,075.0000	3,046.0000	(0.943)	0	0	0
03/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,121.0000	3,146.0000	0.801	0	0	0
03/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	541.0000	553.0000	2.218	0	0	0
03/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	842.0000	825.0000	(2.019)	0	0	0
03/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
03/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	733.0000	717.0000	(2.183)	0	0	0
03/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	907.0000	925.0000	1.985	0	0	0
03/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	942.0000	959.0000	1.805	0	0	0
03/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,029.0000	3,054.0000	0.825	0	0	0
03/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	609.0000	596.0000	(2.135)	0	0	0
03/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,054.0000	4,080.0000	0.641	0	0	0
03/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	681.0000	695.0000	2.056	0	0	0
03/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,048.0000	1,067.0000	1.813	0	0	0
03/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
03/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
03/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	536.0000	525.0000	(2.052)	0	0	0
03/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,012.0000	1,030.0000	1.779	0	0	0
03/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,085.0000	1,103.0000	1.659	0	0	0
03/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,234.0000	1,254.0000	1.621	0	0	0
03/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	485.0000	475.0000	(2.062)	0	0	0
03/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	564.0000	552.0000	(2.128)	0	0	0
03/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	774.0000	758.0000	(2.067)	0	0	0
03/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	623.0000	636.0000	2.087	0	0	0
03/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	474.0000	464.0000	(2.110)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	712.0000	698.0000	(1.966)	0	0	0
03/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,272.0000	1,292.0000	1.572	0	0	0
03/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	593.0000	581.0000	(2.024)	0	0	13,230
03/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	942.0000	959.0000	1.805	0	0	0
03/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	189.0000	184.0000	(2.646)	0	0	13,230
03/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,172.0000	1,151.0000	(1.792)	0	0	0
03/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	136.0000	141.0000	3.676	0	0	0
03/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	271.0000	279.0000	2.952	0	0	0
03/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,938.0000	2,962.0000	0.817	0	0	0
03/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	489.0000	501.0000	2.454	0	0	0
03/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	890.0000	872.0000	(2.022)	0	0	0
03/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	711.0000	726.0000	2.110	0	0	0
03/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,538.0000	1,513.0000	(1.625)	0	0	0
03/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,983.0000	3,008.0000	0.838	0	0	0
03/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,383.0000	1,358.0000	(1.808)	0	0	0
03/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	181.0000	187.0000	3.315	0	0	0
03/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,051.0000	1,031.0000	(1.903)	0	0	0
03/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	350.0000	359.0000	2.571	0	0	0
03/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
03/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,075.0000	3,100.0000	0.813	0	0	0
03/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	595.0000	608.0000	2.185	0	0	0
03/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	753.0000	737.0000	(2.125)	0	0	0
03/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	652.0000	665.0000	1.994	0	0	0
03/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	796.0000	780.0000	(2.010)	0	0	0
03/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	658.0000	645.0000	(1.976)	0	0	0
03/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	807.0000	823.0000	1.983	0	0	0
03/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,754.0000	1,776.0000	1.254	0	0	0
03/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	355.0000	348.0000	(1.972)	0	0	0
03/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,966.0000	1,988.0000	1.119	0	0	0
03/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	310.0000	303.0000	(2.258)	0	0	0
03/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	317.0000	310.0000	(2.208)	0	0	0
03/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	310.0000	303.0000	(2.258)	0	0	0
03/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,009.0000	2,032.0000	1.145	0	0	0
03/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,009.0000	2,032.0000	1.145	0	0	0
03/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
03/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,271.0000	2,294.0000	1.013	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,923.0000	1,946.0000	1.196	0	0	0
03/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	324.0000	317.0000	(2.160)	0	0	0
03/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
03/06/2009	€ / R 2010/03/15			Currency Future	12.0282	11.9996	(0.238)	0.0000	0.0000	33
03/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,454.0000	1,472.0000	1.238	0	0	0
03/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,146.0000	4,117.0000	(0.699)	0	0	0
03/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	383.0000	376.0000	(1.828)	0	0	0
03/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,355.0000	3,378.0000	0.686	0	0	0
03/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	40.0000	40.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	441.0000	434.0000	(1.587)	0	0	0
03/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,224.0000	2,197.0000	(1.214)	0	0	0
03/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	183.0000	179.0000	(2.186)	0	0	0
03/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	197.0000	193.0000	(2.030)	0	0	0
03/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,000.0000	3,971.0000	(0.725)	0	0	0
03/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,481.0000	1,459.0000	(1.485)	0	0	0
03/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
03/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,269.0000	4,293.0000	0.562	0	0	0
03/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	303.0000	309.0000	1.980	0	0	0
03/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,164.0000	3,135.0000	(0.917)	0	0	0
03/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,802.0000	3,773.0000	(0.763)	0	0	0
03/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,950.0000	3,921.0000	(0.734)	0	0	0
03/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	3,019.0000	2,989.0000	(0.994)	0	0	0
03/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,194.0000	4,165.0000	(0.691)	0	0	0
03/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
03/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,314.0000	4,339.0000	0.580	0	0	0
03/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,828.0000	2,799.0000	(1.025)	0	0	0
03/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,213.0000	3,184.0000	(0.903)	0	0	0
03/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
03/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
03/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,477.0000	2,498.0000	0.848	0	0	0
03/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,269.0000	2,242.0000	(1.190)	0	0	0
03/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,293.0000	1,273.0000	(1.547)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	405.0000	398.0000	(1.728)	0	0	0
03/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,091.0000	2,066.0000	(1.196)	0	0	0
03/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	632.0000	622.0000	(1.582)	0	0	0
03/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	415.0000	423.0000	1.928	0	0	0
03/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	2,049.0000	2,024.0000	(1.220)	0	0	0
03/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,263.0000	2,284.0000	0.928	0	0	0
03/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	564.0000	555.0000	(1.596)	0	0	0
03/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
03/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	113.0000	116.0000	2.655	0	0	0
03/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	91.0000	93.0000	2.198	0	0	0
03/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	2,008.0000	1,983.0000	(1.245)	0	0	0
03/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,405.0000	4,430.0000	0.568	0	0	0
03/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,322.0000	1,301.0000	(1.589)	0	0	0
03/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,310.0000	3,333.0000	0.695	0	0	0
03/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	309.0000	303.0000	(1.942)	0	0	0
03/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,923.0000	2,894.0000	(0.992)	0	0	0
03/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	50.0000	50.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	283.0000	277.0000	(2.120)	0	0	0
03/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	373.0000	380.0000	1.877	0	0	0
03/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	0.0000	1,587.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
03/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	149.0000	153.0000	2.685	0	0	0
03/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
03/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
03/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,901.0000	3,872.0000	(0.743)	0	0	0
03/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,605.0000	2,626.0000	0.806	0	0	0
03/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	22.0000	22.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	0.0000	4,203.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	268.0000	263.0000	(1.866)	0	0	0
03/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,971.0000	2,942.0000	(0.976)	0	0	0
03/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	0.0000	202.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,026.0000	1,041.0000	1.462	0	0	0
03/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,490.0000	3,513.0000	0.659	0	0	0
03/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,647.0000	1,666.0000	1.154	0	0	0
03/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,224.0000	4,248.0000	0.568	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	0.0000	878.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,686.0000	1,705.0000	1.127	0	0	0
03/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,927.0000	1,902.0000	(1.297)	0	0	0
03/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	575.0000	565.0000	(1.739)	0	0	0
03/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,351.0000	1,330.0000	(1.554)	0	0	0
03/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	0.0000	3,288.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,519.0000	2,541.0000	0.873	0	0	0
03/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	394.0000	401.0000	1.777	0	0	0
03/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	202.0000	198.0000	(1.980)	0	0	0
03/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	0.0000	878.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	804.0000	791.0000	(1.617)	0	0	0
03/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	544.0000	535.0000	(1.654)	0	0	0
03/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,726.0000	1,745.0000	1.101	0	0	0
03/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	0.0000	413.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,766.0000	1,785.0000	1.076	0	0	0
03/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	586.0000	576.0000	(1.706)	0	0	0
03/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	0.0000	288.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,238.0000	1,218.0000	(1.616)	0	0	0
03/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,265.0000	1,245.0000	(1.581)	0	0	0
03/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,607.0000	1,626.0000	1.182	0	0	0
03/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	0.0000	360.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	397.0000	390.0000	(1.763)	0	0	0
03/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	460.0000	468.0000	1.739	0	0	0
03/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,359.0000	4,384.0000	0.574	0	0	0
03/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	412.0000	405.0000	(1.699)	0	0	0
03/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	0.0000	1,360.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
03/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	288.0000	282.0000	(2.083)	0	0	0
03/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	0.0000	108.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	192.0000	188.0000	(2.083)	0	0	0
03/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,445.0000	3,468.0000	0.668	0	0	0
03/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,434.0000	2,456.0000	0.904	0	0	0
03/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,039.0000	4,063.0000	0.594	0	0	0
03/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	95.0000	98.0000	3.158	0	0	0
03/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	273.0000	267.0000	(2.198)	0	0	0
03/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	0.0000	587.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	278.0000	272.0000	(2.158)	0	0	0
03/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	139.0000	143.0000	2.878	0	0	0
03/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	0.0000	4,020.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,400.0000	3,423.0000	0.676	0	0	0
03/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	390.0000	383.0000	(1.795)	0	0	0
03/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,447.0000	1,425.0000	(1.520)	0	0	0
03/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	437.0000	445.0000	1.831	0	0	0
03/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	0.0000	3,037.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,967.0000	1,942.0000	(1.271)	0	0	0
03/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,131.0000	3,153.0000	0.703	0	0	0
03/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	856.0000	842.0000	(1.636)	0	0	0
03/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	47.0000	47.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	0.0000	2,107.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	928.0000	942.0000	1.509	0	0	0
03/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,876.0000	2,846.0000	(1.043)	0	0	0
03/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	0.0000	2,413.0000	100.000	0	0	0
03/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,492.0000	1,510.0000	1.206	0	0	0
03/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	554.0000	545.0000	(1.625)	0	0	0
03/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	214.0000	209.0000	(2.336)	0	0	0
03/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	620.0000	610.0000	(1.613)	0	0	0
03/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	434.0000	427.0000	(1.613)	0	0	0
03/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,306.0000	2,327.0000	0.911	0	0	0
03/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
03/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,175.0000	3,198.0000	0.724	0	0	0
03/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,852.0000	3,823.0000	(0.753)	0	0	0
03/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,086.0000	4,110.0000	0.587	0	0	0
03/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,562.0000	2,583.0000	0.820	0	0	0
03/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
03/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	221.0000	217.0000	(1.810)	0	0	0
03/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,243.0000	4,214.0000	(0.683)	0	0	0
03/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,221.0000	2,241.0000	0.900	0	0	0
03/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	314.0000	308.0000	(1.911)	0	0	0
03/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,993.0000	4,017.0000	0.601	0	0	0
03/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	449.0000	441.0000	(1.782)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,416.0000	1,434.0000	1.271	0	0	0
03/06/2009	€ / R	2010/03/15	12.80	Call	Currency Future	645.0000	634.0000	(1.705)	0	0	0
03/06/2009	€ / R	2010/03/15	10.80	Put	Currency Future	287.0000	293.0000	2.091	0	0	0
03/06/2009	€ / R	2010/03/15	7.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/06/2009	€ / R	2010/03/15	8.80	Call	Currency Future	3,262.0000	3,233.0000	(0.889)	0	0	0
03/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,086.0000	3,109.0000	0.745	0	0	0
03/06/2009	€ / R	2010/03/15	8.80	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/06/2009	€ / R	2010/03/15	9.80	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
03/06/2009	€ / R	2010/03/15	10.80	Call	Currency Future	1,515.0000	1,493.0000	(1.452)	0	0	0
03/06/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,315.0000	2,288.0000	(1.166)	0	0	0
03/06/2009	€ / R	2010/03/15	10.90	Put	Currency Future	319.0000	325.0000	1.881	0	0	0
03/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	874.0000	860.0000	(1.602)	0	0	0
03/06/2009	€ / R	2010/03/15	12.05	Put	Currency Future	896.0000	910.0000	1.563	0	0	0
03/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	952.0000	936.0000	(1.681)	0	0	0
03/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	774.0000	787.0000	1.680	0	0	0
03/06/2009	€ / R	2010/03/15	11.90	Put	Currency Future	804.0000	817.0000	1.617	0	0	0
03/06/2009	€ / R	2010/03/15	11.90	Call	Currency Future	932.0000	916.0000	(1.717)	0	0	0
03/06/2009	€ / R	2010/03/15	11.80	Call	Currency Future	973.0000	957.0000	(1.644)	0	0	0
03/06/2009	€ / R	2010/03/15	11.80	Put	Currency Future	745.0000	757.0000	1.611	0	0	0
03/06/2009	€ / R	2010/03/15	12.15	Call	Currency Future	838.0000	824.0000	(1.671)	0	0	0
03/06/2009	€ / R	2010/03/15	12.20	Put	Currency Future	993.0000	1,008.0000	1.511	0	0	0
03/06/2009	€ / R	2010/03/15	12.20	Call	Currency Future	821.0000	807.0000	(1.705)	0	0	0
03/06/2009	€ / R	2010/03/15	12.15	Put	Currency Future	960.0000	975.0000	1.563	0	0	0
03/06/2009	AL12	2009/08/06			Index Future	0.0000	319.7930	100.000	0.0000	0.0000	0
03/06/2009	AL13	2009/08/06			Index Future	246.1910	245.4510	(0.301)	0.0000	0.0000	7
03/06/2009	AL37	2009/08/06			Index Future	0.0000	278.3850	100.000	0.0000	0.0000	0
03/06/2009	AL7T	2009/08/06			Index Future	0.0000	311.7380	100.000	0.0000	0.0000	0
03/06/2009	ALBI	2009/08/06			Index Future	291.7760	290.9130	(0.296)	293.6800	293.6800	551
03/06/2009	ALBI	2009/11/05			Index Future	296.8520	295.9770	(0.295)	0.0000	0.0000	0

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03/06/2009	ALBI	2010/02/04			Index Future	0.0000	301.0790	100.000	0.0000	0.0000	0
03/06/2009	CRD1	2009/08/06			Index Future	125.0120	124.7180	(0.235)	0.0000	0.0000	2
03/06/2009	CRD1	2009/11/05			Index Future	127.2120	126.9140	(0.234)	0.0000	0.0000	0
03/06/2009	CRD1	2010/02/04			Index Future	0.0000	129.1930	100.000	0.0000	0.0000	0
03/06/2009	GOVI	2009/08/06			jGovi	293.6035	292.7795	(0.281)	293.8600	293.8600	565
03/06/2009	GOVI	2009/11/05			jGovi	298.7120	297.8765	(0.280)	0.0000	0.0000	0
03/06/2009	GOVI	2010/02/04			jGovi	0.0000	303.2250	100.000	0.0000	0.0000	0
03/06/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
03/06/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
03/06/2009	J153	2010/08/31			jSwap	7.6450	7.6940	0.641	0.0000	0.0000	0
03/06/2009	J157	2015/09/15			jSwap	8.7640	8.7580	(0.068)	0.0000	0.0000	0
03/06/2009	J186	2026/12/21			jSwap	8.3850	8.3860	0.012	0.0000	0.0000	0
03/06/2009	J201	2014/12/22			jSwap	8.8110	8.8190	0.091	0.0000	0.0000	0
03/06/2009	J203	2017/09/15			jSwap	8.8540	8.8390	(0.169)	0.0000	0.0000	0
03/06/2009	J204	2018/12/21			jSwap	8.9260	8.9140	(0.134)	0.0000	0.0000	0
03/06/2009	J207	2020/01/15			jSwap	8.8900	8.8820	(0.090)	0.0000	0.0000	0
03/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
03/06/2009	JFRA	2009/08/06			jFra	6.9190	7.0160	1.402	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
03/06/2009	JFRA 2009/11/05			jFra	6.8590	6.9090	0.729	0.0000	0.0000	0
03/06/2009	JFRA 2010/02/04			jFra	0.0000	7.1100	100.000	0.0000	0.0000	0
03/06/2009	JFRA 2010/05/06			jFra	0.0000	7.5450	100.000	0.0000	0.0000	0
03/06/2009	JFRA 2010/08/05			jFra	0.0000	7.9560	100.000	0.0000	0.0000	0
03/06/2009	JFRA 2010/11/04			jFra	0.0000	8.2970	100.000	0.0000	0.0000	0
03/06/2009	JN02 2009/08/06			jNote	7.6720	7.7570	1.108	0.0000	0.0000	0
03/06/2009	JN02 2009/11/05			jNote	0.0000	7.9920	100.000	0.0000	0.0000	0
03/06/2009	JN02 2010/02/04			jNote	0.0000	8.2550	100.000	0.0000	0.0000	0
03/06/2009	JN05 2009/08/06			jNote	8.5330	8.5470	0.164	0.0000	0.0000	0
03/06/2009	JN05 2009/11/05			jNote	0.0000	8.6740	100.000	0.0000	0.0000	0
03/06/2009	JN05 2010/02/04			jNote	0.0000	8.8090	100.000	0.0000	0.0000	0
03/06/2009	JN10 2009/08/06			jNote	8.7330	8.7230	(0.115)	0.0000	0.0000	0
03/06/2009	JN10 2009/11/05			jNote	0.0000	8.7760	100.000	0.0000	0.0000	0
03/06/2009	JN10 2010/02/04			jNote	0.0000	8.8320	100.000	0.0000	0.0000	0
03/06/2009	JROD 2009/06/30			jRod	8.2400	8.2430	0.036	0.0000	0.0000	0
03/06/2009	JROD 2009/07/31			jRod	7.5720	7.5860	0.185	0.0000	0.0000	0
03/06/2009	JROD 2009/08/31			jRod	7.2030	7.2300	0.375	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
03/06/2009	JROD	2009/09/30			jRod	7.7160	7.7360	0.259	0.0000	0.0000	0
03/06/2009	JROD	2009/10/30			jRod	7.3830	7.4080	0.339	0.0000	0.0000	0
03/06/2009	JROD	2009/11/30			jRod	7.2160	7.2440	0.388	0.0000	0.0000	0
03/06/2009	JROD	2009/12/31			jRod	7.5890	7.6100	0.277	0.0000	0.0000	0
03/06/2009	OTH1	2009/08/06			Index Future	281.6970	280.6110	(0.386)	0.0000	0.0000	3
03/06/2009	OTH1	2009/11/05			Index Future	286.6540	285.5520	(0.384)	0.0000	0.0000	0
03/06/2009	OTH1	2010/02/04			Index Future	0.0000	290.6790	100.000	0.0000	0.0000	0
03/06/2009	R153	2009/08/06			Bond Future	6.5580	6.8120	3.873	0.0000	0.0000	0
03/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
03/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,528.0000	3,264.0000	(7.483)	0	0	0
03/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	10.0000	66.667	0	0	0
03/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,280.0000	3,018.0000	(7.988)	0	0	0
03/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
03/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,254.0000	1,253.0000	(0.080)	0	0	0
03/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	33.0000	32.0000	(3.030)	0	0	0
03/06/2009	R157	2009/08/06			Bond Future	8.3330	8.3620	0.348	0.0000	0.0000	8,944
03/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	389.0000	405.0000	4.113	0	0	0
03/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,230.0000	5,088.0000	(2.715)	0	0	0
03/06/2009	R157	2009/11/05			Bond Future	8.4200	8.4500	0.356	0.0000	0.0000	0
03/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,892.0000	6,003.0000	1.884	0	0	0
03/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	988.0000	943.0000	(4.555)	0	0	0
03/06/2009	R157	2010/02/04			Bond Future	8.5100	8.5420	0.376	0.0000	0.0000	0
03/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,768.0000	1,710.0000	(3.281)	0	0	0
03/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,626.0000	5,726.0000	1.777	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	R157	2010/05/06			Bond Future	0.0000	8.6200	100.000	0.0000	0.0000	0
03/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	0.0000	2,652.0000	100.000	0	0	0
03/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	0.0000	2,080.0000	100.000	0	0	0
03/06/2009	R186	2009/08/06			Bond Future	8.8100	8.8700	0.681	0.0000	0.0000	11,624
03/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	255.0000	209.0000	(18.039)	0	0	35
03/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,227.0000	14,766.0000	3.789	0	0	0
03/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,566.0000	4,198.0000	(8.060)	0	0	0
03/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,729.0000	2,946.0000	7.952	0	0	0
03/06/2009	R186	2009/11/05			Bond Future	8.8540	8.9150	0.689	0.0000	0.0000	0
03/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	6,229.0000	5,886.0000	(5.507)	0	0	0
03/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	5,002.0000	4,700.0000	(6.038)	0	0	0
03/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,144.0000	1,037.0000	(9.353)	0	0	5,000
03/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,014.0000	6,299.0000	4.739	0	0	240
03/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,430.0000	15,911.0000	3.117	0	0	0
03/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,831.0000	5,075.0000	5.051	0	0	5,000
03/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,636.0000	1,496.0000	(8.557)	0	0	240
03/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,093.0000	13,541.0000	3.422	0	0	0
03/06/2009	R186	2010/02/04			Bond Future	8.9010	8.9640	0.708	0.0000	0.0000	0
03/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,137.0000	3,900.0000	(5.729)	0	0	0
03/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,606.0000	10,968.0000	3.413	0	0	0
03/06/2009	R186	2010/05/06			Bond Future	0.0000	9.0110	100.000	0.0000	0.0000	0
03/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	0.0000	2,290.0000	100.000	0	0	0
03/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	0.0000	2,187.0000	100.000	0	0	0
03/06/2009	R201	2009/08/06			Bond Future	8.4440	8.4730	0.343	0.0000	0.0000	2
03/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	400.0000	415.0000	3.750	0	0	0
03/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,775.0000	3,666.0000	(2.887)	0	0	0
03/06/2009	R201	2009/11/05			Bond Future	8.5130	8.5440	0.364	0.0000	0.0000	0
03/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	715.0000	681.0000	(4.755)	0	0	0
03/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,978.0000	5,071.0000	1.868	0	0	0

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03/06/2009	R201	2010/02/04			Bond Future	8.5920	8.6250	0.384	0.0000	0.0000	0
03/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,434.0000	5,525.0000	1.675	0	0	0
03/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,034.0000	995.0000	(3.772)	0	0	0
03/06/2009	R201	2010/05/06			Bond Future	0.0000	8.7060	100.000	0.0000	0.0000	0
03/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	0.0000	1,629.0000	100.000	0	0	0
03/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	0.0000	2,403.0000	100.000	0	0	0
03/06/2009	R203	2009/08/06			Bond Future	8.9150	8.9340	0.213	0.0000	0.0000	0
03/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,268.0000	1,290.0000	1.735	0	0	0
03/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,102.0000	3,019.0000	(2.676)	0	0	0
03/06/2009	R203	2009/11/05			Bond Future	8.9880	9.0070	0.211	0.0000	0.0000	0
03/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,023.0000	9,105.0000	0.909	0	0	0
03/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	541.0000	520.0000	(3.882)	0	0	0
03/06/2009	R203	2010/02/04			Bond Future	9.0690	9.0880	0.210	0.0000	0.0000	0
03/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,597.0000	6,658.0000	0.925	0	0	0
03/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,891.0000	1,852.0000	(2.062)	0	0	0
03/06/2009	R203	2010/05/06			Bond Future	0.0000	9.1640	100.000	0.0000	0.0000	0
03/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	0.0000	2,307.0000	100.000	0	0	0
03/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	0.0000	1,466.0000	100.000	0	0	0
03/06/2009	R204	2009/08/06			Bond Future	8.9120	8.9310	0.213	0.0000	0.0000	488
03/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,382.0000	3,292.0000	(2.661)	0	0	0
03/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,374.0000	1,398.0000	1.747	0	0	0
03/06/2009	R204	2009/11/05			Bond Future	8.9750	8.9940	0.212	0.0000	0.0000	0
03/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	603.0000	581.0000	(3.648)	0	0	0
03/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,846.0000	9,936.0000	0.914	0	0	0
03/06/2009	R204	2010/02/04			Bond Future	9.0440	9.0640	0.221	0.0000	0.0000	0
03/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,127.0000	2,082.0000	(2.116)	0	0	0
03/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,159.0000	7,229.0000	0.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	R204	2010/05/06			Bond Future	0.0000	9.1320	100.000	0.0000	0.0000	0
03/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	0.0000	1,506.0000	100.000	0	0	0
03/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	0.0000	2,252.0000	100.000	0	0	0
03/06/2009	R206	2009/08/06			Bond Future	8.4520	8.4810	0.343	8.4500	8.4500	1,897
03/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,121.0000	3,031.0000	(2.884)	0	0	0
03/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	337.0000	350.0000	3.858	0	0	0
03/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	54.0000	48.0000	(11.111)	0	0	300
03/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,384.0000	5,481.0000	1.802	0	0	0
03/06/2009	R206	2009/11/05			Bond Future	8.5290	8.5600	0.363	0.0000	0.0000	0
03/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,132.0000	4,209.0000	1.864	0	0	0
03/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	575.0000	547.0000	(4.870)	0	0	0
03/06/2009	R206	2010/02/04			Bond Future	8.6200	8.6530	0.383	0.0000	0.0000	0
03/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	818.0000	788.0000	(3.667)	0	0	0
03/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,488.0000	4,563.0000	1.671	0	0	0
03/06/2009	R206	2010/05/06			Bond Future	0.0000	8.7550	100.000	0.0000	0.0000	0
03/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	0.0000	1,896.0000	100.000	0	0	0
03/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	0.0000	1,881.0000	100.000	0	0	0
03/06/2009	R207	2009/08/06			Bond Future	9.0020	9.0210	0.211	0.0000	0.0000	0
03/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,125.0000	3,036.0000	(2.848)	0	0	0
03/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,617.0000	1,645.0000	1.732	0	0	0
03/06/2009	R207	2009/11/05			Bond Future	9.0610	9.0800	0.210	0.0000	0.0000	0
03/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	571.0000	550.0000	(3.678)	0	0	0
03/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,694.0000	10,787.0000	0.870	0	0	0
03/06/2009	R207	2010/02/04			Bond Future	9.1260	9.1450	0.208	0.0000	0.0000	0
03/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,557.0000	7,625.0000	0.900	0	0	0
03/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,164.0000	2,119.0000	(2.079)	0	0	0
03/06/2009	R207	2010/05/06			Bond Future	0.0000	9.2120	100.000	0.0000	0.0000	0

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03/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	0.0000	1,833.0000	100.000	0	0	0
03/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	0.0000	1,613.0000	100.000	0	0	0
03/06/2009	R208	2009/08/06			Bond Future	9.0860	9.1190	0.363	0.0000	0.0000	0
03/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,882.0000	1,952.0000	3.719	0	0	0
03/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,905.0000	2,768.0000	(4.716)	0	0	0
03/06/2009	R208	2009/11/05			Bond Future	9.1530	9.1830	0.328	0.0000	0.0000	0
03/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,046.0000	10,194.0000	1.473	0	0	0
03/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	740.0000	703.0000	(5.000)	0	0	0
03/06/2009	R208	2010/02/04			Bond Future	9.2400	9.2630	0.249	0.0000	0.0000	0
03/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,531.0000	2,472.0000	(2.331)	0	0	0
03/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,184.0000	7,265.0000	1.128	0	0	0
03/06/2009	R208	2010/05/06			Bond Future	0.0000	9.3530	100.000	0.0000	0.0000	0
03/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	0.0000	1,926.0000	100.000	0	0	0
03/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	0.0000	1,312.0000	100.000	0	0	0
03/06/2009	R209	2009/08/06			Bond Future	8.3550	8.4360	0.969	0.0000	0.0000	4,503
03/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,878.0000	5,320.0000	9.061	0	0	0
03/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,629.0000	1,837.0000	12.769	0	0	0
03/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,698.0000	1,443.0000	(15.018)	0	0	1,950
03/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,935.0000	4,446.0000	(9.909)	0	0	0
03/06/2009	R209	2009/11/05			Bond Future	8.3790	8.4620	0.991	0.0000	0.0000	0
03/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,133.0000	1,242.0000	9.620	0	0	2,500
03/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,214.0000	1,065.0000	(12.273)	0	0	0
03/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,625.0000	11,024.0000	(5.170)	0	0	0
03/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,025.0000	12,586.0000	4.665	0	0	0
03/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	813.0000	704.0000	(13.407)	0	0	5,000
03/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,340.0000	14,941.0000	4.191	0	0	0
03/06/2009	R209	2010/02/04			Bond Future	8.4050	8.4890	0.999	0.0000	0.0000	0
03/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,655.0000	2,425.0000	(8.663)	0	0	2,500
03/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,671.0000	1,794.0000	7.361	0	0	0

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03/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,588.0000	12,997.0000	(4.349)	0	0	0
03/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,081.0000	11,565.0000	4.368	0	0	0
03/06/2009	R209	2010/05/06			Bond Future	0.0000	8.5130	100.000	0.0000	0.0000	0
03/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	0.0000	1,535.0000	100.000	0	0	0
03/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	0.0000	1,426.0000	100.000	0	0	0
03/06/2009	TRT1	2009/08/06			Index Future	289.8210	288.9990	(0.284)	0.0000	0.0000	100
03/06/2009	TRT1	2009/11/05			Index Future	294.9200	294.0870	(0.282)	0.0000	0.0000	0
03/06/2009	TRT1	2010/02/04			Index Future	0.0000	299.3680	100.000	0.0000	0.0000	0
03/06/2009	ZAAD	2009/06/12			Currency Future	6.5829	6.5468	(0.548)	6.6000	6.6000	9,504
03/06/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	105.0000	83.0000	(20.952)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,583.0000	1,547.0000	(2.274)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,433.0000	4,397.0000	(0.812)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	132.0000	107.0000	(18.939)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	383.0000	418.0000	9.138	0	0	0
03/06/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	99.0000	118.0000	19.192	0	0	0
03/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,317.0000	1,353.0000	2.733	0	0	0
03/06/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	50.0000	60.0000	20.000	0	0	0
03/06/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,017.0000	1,053.0000	3.540	0	0	0
03/06/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,933.0000	5,897.0000	(0.607)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	634.0000	598.0000	(5.678)	0	0	0
03/06/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,917.0000	5,953.0000	0.608	0	0	0
03/06/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
03/06/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	537.0000	501.0000	(6.704)	0	0	0
03/06/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

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03/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	82.0000	65.0000	(20.732)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/06/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	248.0000	276.0000	11.290	0	0	0
03/06/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	783.0000	747.0000	(4.598)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	291.0000	321.0000	10.309	0	0	0
03/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/06/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,417.0000	4,453.0000	0.815	0	0	0
03/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	818.0000	854.0000	4.401	0	0	0
03/06/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,067.0000	3,103.0000	1.174	0	0	0
03/06/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	684.0000	648.0000	(5.263)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	210.0000	177.0000	(15.714)	0	0	0
03/06/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	207.0000	233.0000	12.560	0	0	0
03/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	210.0000	177.0000	(15.714)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	335.0000	369.0000	10.149	0	0	0
03/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	572.0000	607.0000	6.119	0	0	0
03/06/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
03/06/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,917.0000	2,953.0000	1.234	0	0	0
03/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	621.0000	656.0000	5.636	0	0	0
03/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,567.0000	1,603.0000	2.297	0	0	0
03/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
03/06/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	383.0000	418.0000	9.138	0	0	0
03/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	833.0000	797.0000	(4.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	72.0000	86.0000	19.444	0	0	0
03/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	670.0000	705.0000	5.224	0	0	0
03/06/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,067.0000	6,103.0000	0.593	0	0	0
03/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
03/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,617.0000	1,653.0000	2.226	0	0	0
03/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	733.0000	697.0000	(4.911)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,433.0000	1,397.0000	(2.512)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	248.0000	276.0000	11.290	0	0	0
03/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	442.0000	407.0000	(7.919)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/06/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	335.0000	369.0000	10.149	0	0	0
03/06/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,717.0000	1,753.0000	2.097	0	0	0
03/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
03/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
03/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	634.0000	598.0000	(5.678)	0	0	0
03/06/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,567.0000	4,603.0000	0.788	0	0	0
03/06/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	257.0000	220.0000	(14.397)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	72.0000	86.0000	19.444	0	0	0
03/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	170.0000	136.0000	(20.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,217.0000	1,253.0000	2.958	0	0	0
03/06/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,933.0000	2,897.0000	(1.227)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	967.0000	1,003.0000	3.723	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	350.0000	315.0000	(10.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	621.0000	656.0000	5.636	0	0	0
03/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/06/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
03/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	132.0000	153.0000	15.909	0	0	0
03/06/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,083.0000	3,047.0000	(1.168)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	478.0000	511.0000	6.904	0	0	0
03/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	65.0000	50.0000	(23.077)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	170.0000	136.0000	(20.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	105.0000	83.0000	(20.952)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	525.0000	559.0000	6.476	0	0	0
03/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	65.0000	50.0000	(23.077)	0	0	0
03/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,617.0000	1,653.0000	2.226	0	0	0
03/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	572.0000	607.0000	6.119	0	0	0
03/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	132.0000	153.0000	15.909	0	0	0
03/06/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	291.0000	321.0000	10.309	0	0	0
03/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	478.0000	511.0000	6.904	0	0	0
03/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,117.0000	1,153.0000	3.223	0	0	0
03/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	396.0000	361.0000	(8.838)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	917.0000	953.0000	3.926	0	0	0
03/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,317.0000	1,353.0000	2.733	0	0	0
03/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,417.0000	1,453.0000	2.541	0	0	0
03/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	818.0000	854.0000	4.401	0	0	0
03/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,217.0000	1,253.0000	2.958	0	0	0
03/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	719.0000	754.0000	4.868	0	0	0
03/06/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,517.0000	1,553.0000	2.373	0	0	0
03/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	432.0000	464.0000	7.407	0	0	0
03/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	768.0000	804.0000	4.688	0	0	0
03/06/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,583.0000	4,547.0000	(0.786)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	304.0000	267.0000	(12.171)	0	0	0
03/06/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	868.0000	903.0000	4.032	0	0	0
03/06/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,817.0000	2,853.0000	1.278	0	0	0
03/06/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,083.0000	6,047.0000	(0.592)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
03/06/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,817.0000	5,853.0000	0.619	0	0	0
03/06/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,317.0000	4,353.0000	0.834	0	0	0
03/06/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,683.0000	1,647.0000	(2.139)	0	0	0
03/06/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,183.0000	3,147.0000	(1.131)	0	0	0
03/06/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,183.0000	6,147.0000	(0.582)	0	0	0
03/06/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,683.0000	4,647.0000	(0.769)	0	0	0
03/06/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,067.0000	1,103.0000	3.374	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	442.0000	407.0000	(7.919)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	967.0000	1,003.0000	3.723	0	0	0
03/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	537.0000	501.0000	(6.704)	0	0	0
03/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	719.0000	754.0000	4.868	0	0	0
03/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	304.0000	267.0000	(12.171)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	396.0000	361.0000	(8.838)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/06/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	489.0000	454.0000	(7.157)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	585.0000	550.0000	(5.983)	0	0	0
03/06/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,117.0000	1,153.0000	3.223	0	0	0
03/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14			Currency Future	6.6507	6.6154	(0.531)	0.0000	0.0000	51,139
03/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
03/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	88.0000	95.0000	7.955	0	0	0
03/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
03/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,850.0000	2,885.0000	1.228	0	0	0
03/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	964.0000	993.0000	3.008	0	0	0
03/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	266.0000	251.0000	(5.639)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	226.0000	244.0000	7.965	0	0	0
03/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
03/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,099.0000	6,135.0000	0.590	0	0	0
03/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	678.0000	702.0000	3.540	0	0	0
03/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	203.0000	192.0000	(5.419)	0	0	0
03/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,849.0000	5,885.0000	0.615	0	0	0
03/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	117.0000	127.0000	8.547	0	0	0
03/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,900.0000	2,935.0000	1.207	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	232.0000	219.0000	(5.603)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	502.0000	476.0000	(5.179)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	616.0000	586.0000	(4.870)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	539.0000	511.0000	(5.195)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	756.0000	781.0000	3.307	0	0	0
03/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	453.0000	477.0000	5.298	0	0	0
03/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	315.0000	336.0000	6.667	0	0	0
03/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	88.0000	95.0000	7.955	0	0	0
03/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	490.0000	515.0000	5.102	0	0	0
03/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	698.0000	667.0000	(4.441)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	416.0000	440.0000	5.769	0	0	0
03/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,349.0000	4,385.0000	0.828	0	0	0
03/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	567.0000	589.0000	3.880	0	0	0
03/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	203.0000	192.0000	(5.419)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
03/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
03/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	305.0000	289.0000	(5.246)	0	0	0
03/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	921.0000	949.0000	3.040	0	0	0
03/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	468.0000	442.0000	(5.556)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	285.0000	269.0000	(5.614)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	490.0000	515.0000	5.102	0	0	0
03/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
03/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	117.0000	107.0000	(8.547)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	381.0000	404.0000	6.037	0	0	0
03/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	784.0000	752.0000	(4.082)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	453.0000	477.0000	5.298	0	0	0
03/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	640.0000	664.0000	3.750	0	0	0
03/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	226.0000	244.0000	7.965	0	0	0
03/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	837.0000	864.0000	3.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	176.0000	191.0000	8.523	0	0	0
03/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	874.0000	840.0000	(3.890)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	377.0000	356.0000	(5.570)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	255.0000	273.0000	7.059	0	0	0
03/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	796.0000	822.0000	3.266	0	0	0
03/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	381.0000	404.0000	6.037	0	0	0
03/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	168.0000	155.0000	(7.738)	0	0	0
03/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,599.0000	4,635.0000	0.783	0	0	0
03/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	716.0000	741.0000	3.492	0	0	0
03/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	741.0000	709.0000	(4.318)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	327.0000	309.0000	(5.505)	0	0	0
03/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	678.0000	702.0000	3.540	0	0	0
03/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	351.0000	332.0000	(5.413)	0	0	0
03/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	176.0000	191.0000	8.523	0	0	0
03/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
03/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,373.0000	1,406.0000	2.403	0	0	0
03/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	232.0000	219.0000	(5.603)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	539.0000	511.0000	(5.195)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	200.0000	216.0000	8.000	0	0	0
03/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,100.0000	3,135.0000	1.129	0	0	0
03/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	829.0000	796.0000	(3.981)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	155.0000	167.0000	7.742	0	0	0
03/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
03/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,101.0000	6,065.0000	(0.590)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	435.0000	411.0000	(5.517)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	285.0000	304.0000	6.667	0	0	0
03/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	405.0000	382.0000	(5.679)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	837.0000	864.0000	3.226	0	0	0
03/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	327.0000	309.0000	(5.505)	0	0	0
03/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	155.0000	167.0000	7.742	0	0	0
03/06/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	248.0000	235.0000	(5.242)	0	0	0
03/06/2009	ZAAD 2009/09/14	8.05	Put	Currency Future	1,421.0000	1,453.0000	2.252	0	0	0
03/06/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
03/06/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	528.0000	554.0000	4.924	0	0	0
03/06/2009	ZAAD 2009/09/14	7.45	Put	Currency Future	879.0000	906.0000	3.072	0	0	0
03/06/2009	ZAAD 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/09/14	6.30	Put	Currency Future	117.0000	127.0000	8.547	0	0	0
03/06/2009	ZAAD 2009/09/14	5.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
03/06/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	348.0000	369.0000	6.034	0	0	0
03/06/2009	ZAAD 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	468.0000	442.0000	(5.556)	0	0	0
03/06/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
03/06/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
03/06/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	603.0000	626.0000	3.814	0	0	0
03/06/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	756.0000	781.0000	3.307	0	0	0
03/06/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	405.0000	382.0000	(5.679)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	285.0000	304.0000	6.667	0	0	0
03/06/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.15	Put	Currency Future	76.0000	82.0000	7.895	0	0	0
03/06/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	285.0000	269.0000	(5.614)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.05	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
03/06/2009	ZAAD 2009/09/14	5.05	Call	Currency Future	1,601.0000	1,566.0000	(2.186)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.05	Call	Currency Future	657.0000	626.0000	(4.718)	0	0	0
03/06/2009	ZAAD 2009/09/14	3.55	Call	Currency Future	3,101.0000	3,065.0000	(1.161)	0	0	0
03/06/2009	ZAAD 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/09/14	11.05	Put	Currency Future	4,399.0000	4,435.0000	0.818	0	0	0
03/06/2009	ZAAD 2009/09/14	6.15	Call	Currency Future	577.0000	548.0000	(5.026)	0	0	0
03/06/2009	ZAAD 2009/09/14	5.00	Call	Currency Future	1,651.0000	1,616.0000	(2.120)	0	0	0
03/06/2009	ZAAD 2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/09/14	2.05	Call	Currency Future	4,601.0000	4,565.0000	(0.782)	0	0	0
03/06/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,901.0000	5,865.0000	(0.610)	0	0	0
03/06/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	266.0000	251.0000	(5.639)	0	0	0
03/06/2009	ZAAD 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

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03/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,901.0000	2,865.0000	(1.241)	0	0	0
03/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,899.0000	5,935.0000	0.610	0	0	0
03/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	102.0000	110.0000	7.843	0	0	0
03/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	315.0000	336.0000	6.667	0	0	0
03/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	640.0000	664.0000	3.750	0	0	0
03/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	377.0000	356.0000	(5.570)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	567.0000	589.0000	3.880	0	0	0
03/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	168.0000	155.0000	(7.738)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0
03/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	603.0000	626.0000	3.814	0	0	0
03/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,401.0000	4,365.0000	(0.818)	0	0	0
03/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,151.0000	3,115.0000	(1.142)	0	0	0
03/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,402.0000	1,367.0000	(2.496)	0	0	0
03/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,613.0000	1,646.0000	2.046	0	0	0
03/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,651.0000	4,615.0000	(0.774)	0	0	0
03/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,151.0000	6,115.0000	(0.585)	0	0	0
03/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD	2009/12/14			Currency Future	6.7125	6.6765	(0.536)	6.7600	6.7600	267
03/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,863.0000	2,827.0000	(1.257)	0	0	0
03/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	135.0000	142.0000	5.185	0	0	0
03/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	109.0000	115.0000	5.505	0	0	0
03/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,113.0000	3,077.0000	(1.156)	0	0	0
03/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	181.0000	194.0000	7.182	0	0	0
03/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	628.0000	653.0000	3.981	0	0	0

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03/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	662.0000	634.0000	(4.230)	0	0	0
03/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	442.0000	425.0000	(3.846)	0	0	0
03/06/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	149.0000	158.0000	6.040	0	0	0
03/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,163.0000	3,127.0000	(1.138)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.05	Call	Currency Future	771.0000	742.0000	(3.761)	0	0	0
03/06/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	329.0000	348.0000	5.775	0	0	0
03/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	291.0000	280.0000	(3.780)	0	0	0
03/06/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,863.0000	5,827.0000	(0.614)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	697.0000	669.0000	(4.017)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	359.0000	379.0000	5.571	0	0	0
03/06/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	349.0000	335.0000	(4.011)	0	0	0
03/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,894.0000	2,929.0000	1.209	0	0	0
03/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,638.0000	4,674.0000	0.776	0	0	0
03/06/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	486.0000	509.0000	4.733	0	0	0
03/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,388.0000	4,424.0000	0.820	0	0	0
03/06/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	594.0000	570.0000	(4.040)	0	0	0
03/06/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,363.0000	4,327.0000	(0.825)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	421.0000	405.0000	(3.800)	0	0	0
03/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,888.0000	5,924.0000	0.611	0	0	0
03/06/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	594.0000	570.0000	(4.040)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	301.0000	319.0000	5.980	0	0	0
03/06/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	304.0000	292.0000	(3.947)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	365.0000	351.0000	(3.836)	0	0	0
03/06/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	591.0000	616.0000	4.230	0	0	0
03/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	520.0000	544.0000	4.615	0	0	0
03/06/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	453.0000	475.0000	4.857	0	0	0
03/06/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,113.0000	6,077.0000	(0.589)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	463.0000	446.0000	(3.672)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	301.0000	319.0000	5.980	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	666.0000	687.0000	3.153	0	0	0
03/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	333.0000	320.0000	(3.904)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	463.0000	446.0000	(3.672)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	365.0000	351.0000	(3.836)	0	0	0
03/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,138.0000	6,174.0000	0.587	0	0	0
03/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/06/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	421.0000	405.0000	(3.800)	0	0	0
03/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,838.0000	5,874.0000	0.617	0	0	0
03/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,613.0000	4,577.0000	(0.780)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	805.0000	828.0000	2.857	0	0	0
03/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,378.0000	1,343.0000	(2.540)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	699.0000	721.0000	3.147	0	0	0
03/06/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
03/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	248.0000	264.0000	6.452	0	0	0
03/06/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	453.0000	475.0000	4.857	0	0	0
03/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
03/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
03/06/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	628.0000	653.0000	3.981	0	0	0
03/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	810.0000	779.0000	(3.827)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	359.0000	379.0000	5.571	0	0	0
03/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,667.0000	1,632.0000	(2.100)	0	0	0
03/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	734.0000	756.0000	2.997	0	0	0
03/06/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	564.0000	542.0000	(3.901)	0	0	0
03/06/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	333.0000	320.0000	(3.904)	0	0	0
03/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,619.0000	1,583.0000	(2.224)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
03/06/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,687.0000	1,719.0000	1.897	0	0	0
03/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	291.0000	280.0000	(3.780)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
03/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	402.0000	386.0000	(3.980)	0	0	0
03/06/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	402.0000	386.0000	(3.980)	0	0	0
03/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	318.0000	306.0000	(3.774)	0	0	0
03/06/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	889.0000	858.0000	(3.487)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	390.0000	410.0000	5.128	0	0	0
03/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	149.0000	158.0000	6.040	0	0	0
03/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,663.0000	4,627.0000	(0.772)	0	0	0
03/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	202.0000	215.0000	6.436	0	0	0
03/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	224.0000	239.0000	6.696	0	0	0
03/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	520.0000	544.0000	4.615	0	0	0
03/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	510.0000	490.0000	(3.922)	0	0	0
03/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,163.0000	6,127.0000	(0.584)	0	0	0
03/06/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,141.0000	3,177.0000	1.146	0	0	0
03/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	555.0000	579.0000	4.324	0	0	0
03/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,338.0000	4,374.0000	0.830	0	0	0
03/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	536.0000	515.0000	(3.918)	0	0	0
03/06/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	231.0000	218.0000	(5.628)	0	0	0
03/06/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,460.0000	1,490.0000	2.055	0	0	0
03/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	734.0000	705.0000	(3.951)	0	0	0
03/06/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	555.0000	579.0000	4.324	0	0	0
03/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	662.0000	634.0000	(4.230)	0	0	0
03/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,844.0000	2,879.0000	1.231	0	0	0
03/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	421.0000	442.0000	4.988	0	0	0
03/06/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	121.0000	128.0000	5.785	0	0	0
03/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/06/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	769.0000	792.0000	2.991	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	383.0000	368.0000	(3.916)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	390.0000	410.0000	5.128	0	0	0
03/06/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,415.0000	1,446.0000	2.191	0	0	0
03/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	699.0000	721.0000	3.147	0	0	0
03/06/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	627.0000	600.0000	(4.306)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	181.0000	194.0000	7.182	0	0	0
03/06/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	486.0000	467.0000	(3.909)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	224.0000	239.0000	6.696	0	0	0
03/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	536.0000	515.0000	(3.918)	0	0	0
03/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/06/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	273.0000	291.0000	6.593	0	0	0
03/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	248.0000	264.0000	6.452	0	0	0
03/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	318.0000	306.0000	(3.774)	0	0	0
03/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	510.0000	490.0000	(3.922)	0	0	0

Grand Total: **955,043**