



# Derivatives High/Low Report

High/Low for 05/11/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14			Currency Future	7.7264	7.6563	(0.907)	7.7900	7.3000	336,482
05/11/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	51.0000	61.0000	19.608	0	0	100
05/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	15,512
05/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
05/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	995.0000	1,066.0000	7.136	0	0	0
05/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
05/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,478.0000	1,407.0000	(4.804)	0	0	0
05/11/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,274.0000	5,344.0000	1.327	0	0	0
05/11/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,224.0000	5,294.0000	1.340	0	0	0
05/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,877.0000	1,807.0000	(3.729)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	129.0000	156.0000	20.930	0	0	0
05/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,090.0000	1,162.0000	6.606	0	0	0
05/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,575.0000	2,645.0000	2.718	0	0	0
05/11/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,924.0000	5,994.0000	1.182	0	0	0
05/11/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,081.0000	1,010.0000	(6.568)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	305.0000	262.0000	(14.098)	0	0	0
05/11/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
05/11/2009	\$ / R 2009/12/14	10.30	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
05/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,624.0000	4,694.0000	1.514	0	0	0
05/11/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,876.0000	2,806.0000	(2.434)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	900.0000	971.0000	7.889	0	0	0
05/11/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,674.0000	2,745.0000	2.655	0	0	0
05/11/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	947.0000	1,018.0000	7.497	0	0	0
05/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
05/11/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
05/11/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,474.0000	4,544.0000	1.565	0	0	0
05/11/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,824.0000	5,894.0000	1.202	0	0	0
05/11/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,077.0000	2,006.0000	(3.418)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	527.0000	467.0000	(11.385)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
05/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
05/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,274.0000	6,344.0000	1.116	0	0	0
05/11/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,076.0000	3,006.0000	(2.276)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	217.0000	188.0000	(13.364)	0	0	1,000
05/11/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,074.0000	4,144.0000	1.718	0	0	0
05/11/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	900.0000	971.0000	7.889	0	0	0
05/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,324.0000	3,394.0000	2.106	0	0	0
05/11/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,126.0000	3,056.0000	(2.239)	0	0	0
05/11/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	231.0000	20.942	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,827.0000	1,899.0000	3.941	0	0	0
05/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,724.0000	4,794.0000	1.482	0	0	0
05/11/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,724.0000	5,794.0000	1.223	0	0	0
05/11/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,476.0000	2,406.0000	(2.827)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	195.0000	169.0000	(13.333)	0	0	0
05/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	100
05/11/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	854.0000	924.0000	8.197	0	0	0
05/11/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,024.0000	3,094.0000	2.315	0	0	0
05/11/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,924.0000	4,994.0000	1.422	0	0	0
05/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,279.0000	1,208.0000	(5.551)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	219.0000	263.0000	20.091	0	0	200
05/11/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	112.0000	135.0000	20.536	0	0	100
05/11/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	409.0000	357.0000	(12.714)	0	0	13,513
05/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	219.0000	263.0000	20.091	0	0	0
05/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,480.0000	1,552.0000	4.865	0	0	0
05/11/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,574.0000	4,644.0000	1.530	0	0	0
05/11/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
05/11/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,924.0000	2,994.0000	2.394	0	0	0
05/11/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
05/11/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,624.0000	7,694.0000	0.918	0	0	0
05/11/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	168.0000	202.0000	20.238	0	0	0
05/11/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
05/11/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,530.0000	1,602.0000	4.706	0	0	0
05/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,224.0000	8,294.0000	0.851	0	0	0
05/11/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,426.0000	4,356.0000	(1.582)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	244.0000	209.0000	(14.344)	0	0	0
05/11/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,824.0000	2,894.0000	2.479	0	0	0
05/11/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
05/11/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
05/11/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,074.0000	3,144.0000	2.277	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,024.0000	4,094.0000	1.740	0	0	0
05/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	701.0000	634.0000	(9.558)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	231.0000	20.942	0	0	0
05/11/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,674.0000	5,744.0000	1.234	0	0	0
05/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	672.0000	739.0000	9.970	0	0	0
05/11/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,124.0000	4,194.0000	1.697	0	0	0
05/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,224.0000	6,294.0000	1.125	0	0	0
05/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	217.0000	188.0000	(13.364)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	628.0000	695.0000	10.669	0	0	0
05/11/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	3,000
05/11/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,275.0000	2,346.0000	3.121	0	0	0
05/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,225.0000	2,296.0000	3.191	0	0	0
05/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,824.0000	7,894.0000	0.895	0	0	0
05/11/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,224.0000	7,294.0000	0.969	0	0	0
05/11/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,677.0000	1,607.0000	(4.174)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	43.0000	50.0000	16.279	0	0	5,100
05/11/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	543.0000	607.0000	11.786	0	0	0
05/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,042.0000	1,114.0000	6.910	0	0	0
05/11/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,324.0000	3,394.0000	2.106	0	0	0
05/11/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,574.0000	7,644.0000	0.924	0	0	0
05/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,225.0000	2,296.0000	3.191	0	0	0
05/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,476.0000	3,406.0000	(2.014)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	24.0000	28.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,187.0000	1,259.0000	6.066	0	0	0
05/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,174.0000	5,244.0000	1.353	0	0	0
05/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
05/11/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,777.0000	1,849.0000	4.052	0	0	0
05/11/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,974.0000	4,044.0000	1.761	0	0	0
05/11/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,927.0000	1,857.0000	(3.633)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,576.0000	3,506.0000	(1.957)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,824.0000	6,894.0000	1.026	0	0	0
05/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	305.0000	262.0000	(14.098)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	569.0000	507.0000	(10.896)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	195.0000	169.0000	(13.333)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
05/11/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,974.0000	6,044.0000	1.172	0	0	0
05/11/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	129.0000	156.0000	20.930	0	0	0
05/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
05/11/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,074.0000	6,144.0000	1.152	0	0	0
05/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,124.0000	7,194.0000	0.983	0	0	0
05/11/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,024.0000	7,094.0000	0.997	0	0	0
05/11/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	140.0000	122.0000	(12.857)	0	0	1,700
05/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	373.0000	323.0000	(13.405)	0	0	21
05/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

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05/11/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,324.0000	5,394.0000	1.315	0	0	0
05/11/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,428.0000	1,358.0000	(4.902)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	97.0000	117.0000	20.619	0	0	10
05/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	87
05/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,274.0000	3,344.0000	2.138	0	0	0
05/11/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,176.0000	4,106.0000	(1.676)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,528.0000	1,457.0000	(4.647)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
05/11/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,076.0000	2,147.0000	3.420	0	0	0
05/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,174.0000	3,244.0000	2.205	0	0	0
05/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,926.0000	2,856.0000	(2.392)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,127.0000	2,056.0000	(3.338)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	248.0000	295.0000	18.952	0	0	0
05/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	995.0000	1,066.0000	7.136	0	0	0
05/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
05/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,676.0000	2,606.0000	(2.616)	0	0	0
05/11/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,724.0000	8,794.0000	0.802	0	0	0
05/11/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	97.0000	117.0000	20.619	0	0	0
05/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	100
05/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	423.0000	482.0000	13.948	0	0	0
05/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,139.0000	1,210.0000	6.234	0	0	0
05/11/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,774.0000	5,844.0000	1.212	0	0	0
05/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,180.0000	1,109.0000	(6.017)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,130.0000	1,059.0000	(6.283)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,376.0000	2,306.0000	(2.946)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,174.0000	7,244.0000	0.976	0	0	0
05/11/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,474.0000	6,544.0000	1.081	0	0	0
05/11/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	338.0000	292.0000	(13.609)	0	0	747
05/11/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,629.0000	1,700.0000	4.359	0	0	0
05/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,624.0000	5,694.0000	1.245	0	0	0
05/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	935.0000	865.0000	(7.487)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,378.0000	1,308.0000	(5.080)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,526.0000	2,456.0000	(2.771)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	373.0000	323.0000	(13.405)	0	0	21
05/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	75
05/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,187.0000	1,259.0000	6.066	0	0	0
05/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,074.0000	5,144.0000	1.380	0	0	0
05/11/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	887.0000	817.0000	(7.892)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,724.0000	3,794.0000	1.880	0	0	0
05/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,524.0000	6,594.0000	1.073	0	0	0
05/11/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	585.0000	651.0000	11.282	0	0	0
05/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	543.0000	607.0000	11.786	0	0	0
05/11/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
05/11/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
05/11/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,524.0000	7,594.0000	0.930	0	0	0
05/11/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,526.0000	3,456.0000	(1.985)	0	0	0
05/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,924.0000	3,994.0000	1.784	0	0	0
05/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
05/11/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	983.0000	913.0000	(7.121)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,774.0000	8,844.0000	0.798	0	0	0
05/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	628.0000	695.0000	10.669	0	0	0
05/11/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,727.0000	1,657.0000	(4.053)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,724.0000	6,794.0000	1.041	0	0	0
05/11/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	502.0000	564.0000	12.351	0	0	0
05/11/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
05/11/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,874.0000	6,944.0000	1.018	0	0	0
05/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
05/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,728.0000	1,799.0000	4.109	0	0	0
05/11/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,524.0000	4,594.0000	1.547	0	0	0
05/11/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,525.0000	2,595.0000	2.772	0	0	0
05/11/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,524.0000	8,594.0000	0.821	0	0	0
05/11/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,224.0000	3,294.0000	2.171	0	0	0
05/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	43.0000	50.0000	16.279	0	0	0
05/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	793.0000	724.0000	(8.701)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,674.0000	6,744.0000	1.049	0	0	0
05/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	313.0000	366.0000	16.933	0	0	100
05/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	947.0000	1,018.0000	7.497	0	0	0
05/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,574.0000	6,644.0000	1.065	0	0	0
05/11/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	612.0000	548.0000	(10.458)	0	0	0
05/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
05/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	100
05/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,824.0000	2,894.0000	2.479	0	0	0
05/11/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
05/11/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,574.0000	8,644.0000	0.816	0	0	0
05/11/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,777.0000	1,707.0000	(3.939)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	447.0000	392.0000	(12.304)	0	0	0
05/11/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,026.0000	2,097.0000	3.504	0	0	0
05/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	569.0000	507.0000	(10.896)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,424.0000	7,494.0000	0.943	0	0	0
05/11/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,226.0000	3,156.0000	(2.170)	0	0	0
05/11/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	20.0000	22.0000	10.000	0	0	100
05/11/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,174.0000	8,244.0000	0.856	0	0	0
05/11/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,676.0000	3,606.0000	(1.904)	0	0	0
05/11/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,474.0000	8,544.0000	0.826	0	0	0
05/11/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	656.0000	590.0000	(10.061)	0	0	0
05/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,425.0000	2,495.0000	2.887	0	0	0
05/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,824.0000	3,894.0000	1.831	0	0	0
05/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,924.0000	3,994.0000	1.784	0	0	0
05/11/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,424.0000	6,494.0000	1.090	0	0	0
05/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,277.0000	2,206.0000	(3.118)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,329.0000	1,258.0000	(5.342)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,774.0000	6,844.0000	1.033	0	0	0
05/11/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
05/11/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,236.0000	1,307.0000	5.744	0	0	0
05/11/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,424.0000	4,494.0000	1.582	0	0	0
05/11/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,324.0000	6,394.0000	1.107	0	0	0
05/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	231.0000	20.942	0	0	0
05/11/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,276.0000	3,206.0000	(2.137)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,426.0000	2,356.0000	(2.885)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	746.0000	679.0000	(8.981)	0	0	0
05/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,124.0000	6,194.0000	1.143	0	0	0
05/11/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	462.0000	523.0000	13.203	0	0	0
05/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
05/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,924.0000	4,994.0000	1.422	0	0	0
05/11/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,424.0000	8,494.0000	0.831	0	0	0
05/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,627.0000	1,557.0000	(4.302)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,124.0000	8,194.0000	0.862	0	0	0
05/11/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
05/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,624.0000	4,694.0000	1.514	0	0	0
05/11/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,826.0000	3,756.0000	(1.830)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	762.0000	831.0000	9.055	0	0	0
05/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,579.0000	1,651.0000	4.560	0	0	0
05/11/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,974.0000	3,044.0000	2.354	0	0	0
05/11/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	16.0000	18.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,326.0000	2,256.0000	(3.009)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,124.0000	5,194.0000	1.366	0	0	0
05/11/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,578.0000	1,507.0000	(4.499)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,074.0000	7,144.0000	0.990	0	0	0
05/11/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,229.0000	1,159.0000	(5.696)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	50
05/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
05/11/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,524.0000	5,594.0000	1.267	0	0	0
05/11/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,624.0000	8,694.0000	0.812	0	0	0
05/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,425.0000	2,495.0000	2.887	0	0	0
05/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,726.0000	2,656.0000	(2.568)	0	0	0
05/11/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,426.0000	3,356.0000	(2.043)	0	0	0
05/11/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,776.0000	3,706.0000	(1.854)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,626.0000	3,556.0000	(1.931)	0	0	0
05/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	672.0000	739.0000	9.970	0	0	0
05/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,576.0000	2,506.0000	(2.717)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,326.0000	3,256.0000	(2.105)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,227.0000	2,156.0000	(3.188)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,374.0000	6,444.0000	1.098	0	0	0
05/11/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,624.0000	6,694.0000	1.057	0	0	0
05/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	217.0000	188.0000	(13.364)	0	0	0
05/11/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	793.0000	724.0000	(8.701)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,374.0000	7,444.0000	0.949	0	0	0
05/11/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,626.0000	2,556.0000	(2.666)	0	0	0
05/11/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,431.0000	1,503.0000	5.031	0	0	0
05/11/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
05/11/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,674.0000	8,744.0000	0.807	0	0	0
05/11/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,977.0000	1,907.0000	(3.541)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,776.0000	2,706.0000	(2.522)	0	0	0
05/11/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,374.0000	8,444.0000	0.836	0	0	0
05/11/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	423.0000	482.0000	13.948	0	0	0
05/11/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	854.0000	924.0000	8.197	0	0	0
05/11/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
05/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,382.0000	1,454.0000	5.210	0	0	0
05/11/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	840.0000	770.0000	(8.333)	0	0	0
05/11/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,274.0000	8,344.0000	0.846	0	0	0
05/11/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,976.0000	2,906.0000	(2.352)	0	0	0
05/11/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,324.0000	8,394.0000	0.841	0	0	0
05/11/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
05/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
05/11/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,624.0000	5,694.0000	1.245	0	0	0
05/11/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,674.0000	7,744.0000	0.912	0	0	0
05/11/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	274.0000	234.0000	(14.599)	0	0	39
05/11/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	30.0000	30.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,284.0000	1,356.0000	5.607	0	0	0
05/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	147.0000	178.0000	21.088	0	0	0
05/11/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
05/11/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,124.0000	5,194.0000	1.366	0	0	0
05/11/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,824.0000	3,894.0000	1.831	0	0	0
05/11/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,324.0000	4,394.0000	1.619	0	0	0
05/11/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,175.0000	2,246.0000	3.264	0	0	0
05/11/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,876.0000	3,806.0000	(1.806)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,726.0000	3,656.0000	(1.879)	0	0	0
05/11/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	808.0000	877.0000	8.540	0	0	0
05/11/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,376.0000	3,306.0000	(2.073)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	200
05/11/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	762.0000	831.0000	9.055	0	0	0
05/11/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,374.0000	4,444.0000	1.600	0	0	0
05/11/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,826.0000	2,756.0000	(2.477)	0	0	0
05/11/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	247
05/11/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,579.0000	1,651.0000	4.560	0	0	0
05/11/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,475.0000	2,545.0000	2.828	0	0	0
05/11/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,827.0000	1,757.0000	(3.831)	0	0	0
05/11/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	717.0000	785.0000	9.484	0	0	0
05/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	175.0000	152.0000	(13.143)	0	0	10
05/11/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	348.0000	403.0000	15.805	0	0	0
05/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	248.0000	295.0000	18.952	0	0	0
05/11/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	156.0000	136.0000	(12.821)	0	0	0
05/11/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,180.0000	1,109.0000	(6.017)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	175.0000	152.0000	(13.143)	0	0	0
05/11/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	10,191

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	280.0000	330.0000	17.857	0	0	0
05/11/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,678.0000	1,750.0000	4.291	0	0	0
05/11/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
05/11/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,728.0000	1,799.0000	4.109	0	0	0
05/11/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	348.0000	403.0000	15.805	0	0	0
05/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,375.0000	2,445.0000	2.947	0	0	0
05/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,176.0000	4,106.0000	(1.676)	0	0	0
05/11/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	487.0000	428.0000	(12.115)	0	0	0
05/11/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	935.0000	865.0000	(7.487)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	60.0000	72.0000	20.000	0	0	0
05/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,176.0000	3,106.0000	(2.204)	0	0	0
05/11/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	111.0000	98.0000	(11.712)	0	0	2,670
05/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
05/11/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,374.0000	5,444.0000	1.303	0	0	0
05/11/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	385.0000	442.0000	14.805	0	0	0
05/11/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,724.0000	2,794.0000	2.570	0	0	0
05/11/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,774.0000	4,844.0000	1.466	0	0	0
05/11/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,074.0000	8,144.0000	0.867	0	0	0
05/11/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,074.0000	3,144.0000	2.277	0	0	0
05/11/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,927.0000	1,857.0000	(3.633)	0	0	0
05/11/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,124.0000	4,194.0000	1.697	0	0	0
05/11/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,874.0000	3,944.0000	1.807	0	0	0
05/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,126.0000	2,196.0000	3.293	0	0	0
05/11/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,574.0000	4,644.0000	1.530	0	0	0
05/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,926.0000	2,856.0000	(2.392)	0	0	0
05/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
05/11/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,524.0000	3,594.0000	1.986	0	0	0
05/11/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,474.0000	3,544.0000	2.015	0	0	0
05/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
05/11/2009	\$ / R 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,226.0000	4,156.0000	(1.656)	0	0	0
05/11/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,774.0000	7,844.0000	0.900	0	0	0
05/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,774.0000	3,844.0000	1.855	0	0	0
05/11/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.35	Call	Currency Future	4,376.0000	4,306.0000	(1.600)	0	0	0
05/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,674.0000	4,744.0000	1.498	0	0	0
05/11/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,926.0000	3,856.0000	(1.783)	0	0	0
05/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,277.0000	2,206.0000	(3.118)	0	0	0
05/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,274.0000	4,344.0000	1.638	0	0	0
05/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,276.0000	3,206.0000	(2.137)	0	0	0
05/11/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,276.0000	4,206.0000	(1.637)	0	0	0
05/11/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,024.0000	8,094.0000	0.872	0	0	0
05/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,139.0000	1,210.0000	6.234	0	0	0
05/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,074.0000	5,144.0000	1.380	0	0	0
05/11/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,624.0000	2,695.0000	2.706	0	0	0
05/11/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
05/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,574.0000	3,644.0000	1.959	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,374.0000	3,444.0000	2.075	0	0	0
05/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,279.0000	1,208.0000	(5.551)	0	0	0
05/11/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	4,126.0000	4,056.0000	(1.697)	0	0	0
05/11/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,325.0000	2,395.0000	3.011	0	0	0
05/11/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,574.0000	3,644.0000	1.959	0	0	0
05/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
05/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,877.0000	1,948.0000	3.783	0	0	0
05/11/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,724.0000	7,794.0000	0.906	0	0	0
05/11/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	7,874.0000	7,944.0000	0.889	0	0	0
05/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,126.0000	2,196.0000	3.293	0	0	0
05/11/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,326.0000	4,256.0000	(1.618)	0	0	0
05/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,874.0000	2,944.0000	2.436	0	0	0
05/11/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,177.0000	2,106.0000	(3.261)	0	0	0
05/11/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,424.0000	3,494.0000	2.044	0	0	0
05/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,375.0000	2,445.0000	2.947	0	0	0
05/11/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,774.0000	2,844.0000	2.523	0	0	0
05/11/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
05/11/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,480.0000	1,552.0000	4.865	0	0	0
05/11/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,236.0000	1,307.0000	5.744	0	0	0
05/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
05/11/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,124.0000	3,194.0000	2.241	0	0	0
05/11/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,174.0000	6,244.0000	1.134	0	0	0
05/11/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,874.0000	4,944.0000	1.436	0	0	0
05/11/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,674.0000	3,744.0000	1.905	0	0	0
05/11/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,976.0000	3,906.0000	(1.761)	0	0	0
05/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,475.0000	2,545.0000	2.828	0	0	0
05/11/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
05/11/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,224.0000	4,294.0000	1.657	0	0	0
05/11/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,090.0000	1,162.0000	6.606	0	0	0
05/11/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,824.0000	4,894.0000	1.451	0	0	0
05/11/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,874.0000	5,944.0000	1.192	0	0	0
05/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,174.0000	4,244.0000	1.677	0	0	0
05/11/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	4,076.0000	4,006.0000	(1.717)	0	0	0
05/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,074.0000	4,144.0000	1.718	0	0	0
05/11/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,024.0000	6,094.0000	1.162	0	0	0
05/11/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,474.0000	5,544.0000	1.279	0	0	0
05/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,877.0000	1,948.0000	3.783	0	0	0
05/11/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,624.0000	3,694.0000	1.932	0	0	0
05/11/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,574.0000	5,644.0000	1.256	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	1,926.0000	1,998.0000	3.738	0	0	0
05/11/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,374.0000	5,444.0000	1.303	0	0	0
05/11/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,974.0000	5,044.0000	1.407	0	0	0
05/11/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	7,924.0000	7,994.0000	0.883	0	0	0
05/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,174.0000	4,244.0000	1.677	0	0	0
05/11/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
05/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
05/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,382.0000	1,454.0000	5.210	0	0	0
05/11/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,374.0000	4,444.0000	1.600	0	0	0
05/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,976.0000	2,047.0000	3.593	0	0	0
05/11/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	4,026.0000	3,956.0000	(1.739)	0	0	0
05/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	1,032.0000	961.0000	(6.880)	0	0	0
05/11/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	2,027.0000	1,957.0000	(3.453)	0	0	0
05/11/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	7,974.0000	8,044.0000	0.878	0	0	0
05/11/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,976.0000	2,047.0000	3.593	0	0	0
05/11/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	3,026.0000	2,956.0000	(2.313)	0	0	0
05/11/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15			Currency Future	7.8576	7.7863	(0.907)	7.8700	7.7700	30,854
05/11/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	499.0000	553.0000	10.822	0	0	0
05/11/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	402.0000	452.0000	12.438	0	0	0
05/11/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	46.0000	59.0000	28.261	0	0	5,000
05/11/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
05/11/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,658.0000	3,587.0000	(1.941)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	21.0000	24.0000	14.286	0	0	16,608
05/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	229.0000	265.0000	15.721	0	0	0
05/11/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,044.0000	1,108.0000	6.130	0	0	0
05/11/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,334.0000	1,267.0000	(5.022)	0	0	0
05/11/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	306.0000	289.0000	(5.556)	0	0	5,000
05/11/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	664.0000	621.0000	(6.476)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	536.0000	501.0000	(6.530)	0	0	15,890
05/11/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,214.0000	3,288.0000	2.302	0	0	0
05/11/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,508.0000	3,437.0000	(2.024)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	156.0000	185.0000	18.590	0	0	0
05/11/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	69.0000	87.0000	26.087	0	0	4,005
05/11/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,944.0000	6,015.0000	1.194	0	0	0
05/11/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
05/11/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,109.0000	3,037.0000	(2.316)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,196.0000	5,267.0000	1.366	0	0	0
05/11/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,174.0000	1,240.0000	5.622	0	0	0
05/11/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,658.0000	3,732.0000	2.023	0	0	0
05/11/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
05/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,054.0000	2,123.0000	3.359	0	0	0
05/11/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,511.0000	2,439.0000	(2.867)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	341.0000	321.0000	(5.865)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,969.0000	3,042.0000	2.459	0	0	0
05/11/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,146.0000	5,217.0000	1.380	0	0	0
05/11/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,797.0000	4,869.0000	1.501	0	0	0
05/11/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	359.0000	338.0000	(5.850)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	927.0000	873.0000	(5.825)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
05/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
05/11/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
05/11/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,246.0000	5,316.0000	1.334	0	0	0
05/11/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,312.0000	2,240.0000	(3.114)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,526.0000	1,456.0000	(4.587)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	433.0000	484.0000	11.778	0	0	0
05/11/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,400.0000	4,472.0000	1.636	0	0	0
05/11/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,769.0000	1,697.0000	(4.070)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,009.0000	2,937.0000	(2.393)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	173.0000	203.0000	17.341	0	0	0
05/11/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	756.0000	816.0000	7.937	0	0	0
05/11/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,018.0000	3,091.0000	2.419	0	0	0
05/11/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,599.0000	4,670.0000	1.544	0	0	0
05/11/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,308.0000	3,237.0000	(2.146)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	27,543
05/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	41.0000	41.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,645.0000	5,715.0000	1.240	0	0	0
05/11/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,015.0000	1,942.0000	(3.623)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	203.0000	193.0000	(4.926)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,535.0000	1,603.0000	4.430	0	0	0
05/11/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,579.0000	2,652.0000	2.831	0	0	0
05/11/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,543.0000	7,614.0000	0.941	0	0	0
05/11/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,251.0000	4,324.0000	1.717	0	0	0
05/11/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,114.0000	2,041.0000	(3.453)	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
05/11/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,258.0000	3,187.0000	(2.179)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,243.0000	8,314.0000	0.861	0	0	0
05/11/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	291.0000	274.0000	(5.842)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	795.0000	856.0000	7.673	0	0	0
05/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,863.0000	1,932.0000	3.704	0	0	0
05/11/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
05/11/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
05/11/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	630.0000	590.0000	(6.349)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,672.0000	1,600.0000	(4.306)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	567.0000	530.0000	(6.526)	0	0	114
05/11/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,053.0000	995.0000	(5.508)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	295.0000	336.0000	13.898	0	0	0
05/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
05/11/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
05/11/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	209.0000	243.0000	16.268	0	0	200
05/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	536.0000	501.0000	(6.530)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
05/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,531.0000	2,603.0000	2.845	0	0	0
05/11/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,387.0000	2,458.0000	2.974	0	0	0
05/11/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,240.0000	1,174.0000	(5.323)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	323.0000	304.0000	(5.882)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	229.0000	265.0000	15.721	0	0	0
05/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,478.0000	1,408.0000	(4.736)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
05/11/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	533.0000	588.0000	10.319	0	0	0
05/11/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,450.0000	4,522.0000	1.618	0	0	0
05/11/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,006.0000	2,075.0000	3.440	0	0	0
05/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	41.0000	41.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,291.0000	2,362.0000	3.099	0	0	0
05/11/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,208.0000	4,136.0000	(1.711)	0	0	0
05/11/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,909.0000	2,837.0000	(2.475)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
05/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,218.0000	1,284.0000	5.419	0	0	0
05/11/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	465.0000	518.0000	11.398	0	0	0
05/11/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	402.0000	375.0000	(6.716)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
05/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,387.0000	2,458.0000	2.974	0	0	0
05/11/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,959.0000	2,887.0000	(2.433)	0	0	0
05/11/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,244.0000	6,314.0000	1.121	0	0	0
05/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,398.0000	1,465.0000	4.793	0	0	0
05/11/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	345.0000	389.0000	12.754	0	0	0
05/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,291.0000	2,362.0000	3.099	0	0	0
05/11/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
05/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,483.0000	2,555.0000	2.900	0	0	0
05/11/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,847.0000	4,918.0000	1.465	0	0	0
05/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,287.0000	1,220.0000	(5.206)	0	0	0
05/11/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	166.0000	159.0000	(4.217)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
05/11/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,046.0000	5,117.0000	1.407	0	0	0
05/11/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
05/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,146.0000	1,083.0000	(5.497)	0	0	0
05/11/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,361.0000	3,436.0000	2.231	0	0	0

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05/11/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,916.0000	1,844.0000	(3.758)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,444.0000	6,514.0000	1.086	0	0	0
05/11/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
05/11/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,262.0000	2,190.0000	(3.183)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,660.0000	2,588.0000	(2.707)	0	0	0
05/11/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,087.0000	1,152.0000	5.980	0	0	0
05/11/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	249.0000	235.0000	(5.622)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,243.0000	2,314.0000	3.165	0	0	0
05/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,460.0000	3,534.0000	2.139	0	0	0
05/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	44.0000	44.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,358.0000	3,287.0000	(2.114)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	379.0000	356.0000	(6.069)	0	0	4,000
05/11/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	641.0000	699.0000	9.048	0	0	0
05/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,218.0000	1,284.0000	5.419	0	0	0
05/11/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,955.0000	4,029.0000	1.871	0	0	0
05/11/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,648.0000	4,720.0000	1.549	0	0	0
05/11/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,574.0000	1,504.0000	(4.447)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	371.0000	420.0000	13.208	0	0	0
05/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,312.0000	3,386.0000	2.234	0	0	0
05/11/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,144.0000	6,214.0000	1.139	0	0	0
05/11/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,096.0000	5,167.0000	1.393	0	0	0
05/11/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
05/11/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,443.0000	8,514.0000	0.841	0	0	0
05/11/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
05/11/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,693.0000	8,764.0000	0.817	0	0	0
05/11/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	598.0000	559.0000	(6.522)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	224.0000	213.0000	(4.911)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
05/11/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,743.0000	8,814.0000	0.812	0	0	0
05/11/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,593.0000	8,664.0000	0.826	0	0	0
05/11/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	272.0000	311.0000	14.338	0	0	0
05/11/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	717.0000	776.0000	8.229	0	0	0
05/11/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,263.0000	3,337.0000	2.268	0	0	0
05/11/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
05/11/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,997.0000	5,067.0000	1.401	0	0	0
05/11/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,593.0000	6,664.0000	1.077	0	0	0
05/11/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,793.0000	6,864.0000	1.045	0	0	0
05/11/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	959.0000	1,022.0000	6.569	0	0	0
05/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
05/11/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,054.0000	4,127.0000	1.801	0	0	0
05/11/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,760.0000	2,688.0000	(2.609)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,793.0000	8,864.0000	0.807	0	0	0
05/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,863.0000	1,932.0000	3.704	0	0	0
05/11/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,130.0000	1,195.0000	5.752	0	0	0
05/11/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,101.0000	2,170.0000	3.284	0	0	0
05/11/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,116.0000	3,190.0000	2.375	0	0	0
05/11/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,294.0000	6,364.0000	1.112	0	0	0
05/11/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,499.0000	4,571.0000	1.600	0	0	0
05/11/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	295.0000	336.0000	13.898	0	0	0
05/11/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	159.0000	151.0000	(5.031)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
05/11/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,196.0000	2,266.0000	3.188	0	0	0
05/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,693.0000	6,764.0000	1.061	0	0	0
05/11/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,351.0000	4,423.0000	1.655	0	0	0
05/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,411.0000	2,339.0000	(2.986)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	479.0000	448.0000	(6.472)	0	0	279
05/11/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,001.0000	1,065.0000	6.394	0	0	0
05/11/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,509.0000	3,584.0000	2.137	0	0	0
05/11/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
05/11/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,353.0000	1,419.0000	4.878	0	0	0
05/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
05/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	968.0000	913.0000	(5.682)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	604.0000	661.0000	9.437	0	0	0
05/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,301.0000	4,374.0000	1.697	0	0	0
05/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
05/11/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,263.0000	1,329.0000	5.226	0	0	0
05/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,362.0000	2,289.0000	(3.091)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,430.0000	1,361.0000	(4.825)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,758.0000	3,686.0000	(1.916)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	190.0000	223.0000	17.368	0	0	0
05/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	453.0000	422.0000	(6.843)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,816.0000	1,885.0000	3.800	0	0	0
05/11/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,598.0000	3,673.0000	2.084	0	0	0
05/11/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,295.0000	5,366.0000	1.341	0	0	0
05/11/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	141.0000	168.0000	19.149	0	0	0
05/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
05/11/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,748.0000	4,819.0000	1.495	0	0	0
05/11/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,395.0000	5,466.0000	1.316	0	0	0
05/11/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	698.0000	654.0000	(6.304)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
05/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,408.0000	3,337.0000	(2.083)	0	0	0
05/11/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,543.0000	8,614.0000	0.831	0	0	0
05/11/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,213.0000	2,140.0000	(3.299)	0	0	0
05/11/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,859.0000	2,788.0000	(2.483)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,720.0000	1,649.0000	(4.128)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	341.0000	321.0000	(5.865)	0	0	0
05/11/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
05/11/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,560.0000	2,488.0000	(2.813)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,382.0000	1,314.0000	(4.920)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	190.0000	223.0000	17.368	0	0	0
05/11/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,394.0000	6,464.0000	1.095	0	0	0
05/11/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,293.0000	8,364.0000	0.856	0	0	0
05/11/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	115.0000	110.0000	(4.348)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
05/11/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,794.0000	5,865.0000	1.225	0	0	0
05/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
05/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	598.0000	559.0000	(6.522)	0	0	0
05/11/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,543.0000	6,614.0000	1.085	0	0	0
05/11/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,307.0000	1,374.0000	5.126	0	0	0
05/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,509.0000	3,584.0000	2.137	0	0	0
05/11/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,698.0000	4,769.0000	1.511	0	0	0
05/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
05/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,443.0000	1,511.0000	4.712	0	0	0
05/11/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,343.0000	8,414.0000	0.851	0	0	0
05/11/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,461.0000	2,389.0000	(2.926)	0	0	0
05/11/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	61.0000	76.0000	24.590	0	0	500
05/11/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,858.0000	3,786.0000	(1.866)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,559.0000	3,633.0000	2.079	0	0	0
05/11/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	433.0000	484.0000	11.778	0	0	0
05/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,675.0000	1,743.0000	4.060	0	0	0
05/11/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	79.0000	98.0000	24.051	0	0	0
05/11/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	16,608
05/11/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,193.0000	8,264.0000	0.867	0	0	0
05/11/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,148.0000	2,218.0000	3.259	0	0	0
05/11/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
05/11/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,549.0000	4,621.0000	1.583	0	0	0
05/11/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,743.0000	6,814.0000	1.053	0	0	0
05/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,816.0000	1,885.0000	3.800	0	0	0
05/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,193.0000	1,128.0000	(5.448)	0	0	0
05/11/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,493.0000	6,564.0000	1.093	0	0	0
05/11/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,808.0000	3,736.0000	(1.891)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,483.0000	2,555.0000	2.900	0	0	0
05/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
05/11/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,722.0000	1,790.0000	3.949	0	0	0
05/11/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,006.0000	2,075.0000	3.440	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,582.0000	1,650.0000	4.298	0	0	0
05/11/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,710.0000	2,638.0000	(2.657)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	886.0000	834.0000	(5.869)	0	0	0
05/11/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,393.0000	8,464.0000	0.846	0	0	0
05/11/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,499.0000	4,571.0000	1.600	0	0	0
05/11/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,911.0000	1,980.0000	3.611	0	0	0
05/11/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,818.0000	1,746.0000	(3.960)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,558.0000	3,487.0000	(1.996)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,163.0000	2,091.0000	(3.329)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	453.0000	422.0000	(6.843)	0	0	350
05/11/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,867.0000	1,795.0000	(3.856)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	568.0000	624.0000	9.859	0	0	0
05/11/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,966.0000	1,893.0000	(3.713)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	808.0000	759.0000	(6.064)	0	0	0
05/11/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	276.0000	260.0000	(5.797)	0	0	279
05/11/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,194.0000	6,264.0000	1.130	0	0	0
05/11/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	917.0000	980.0000	6.870	0	0	0
05/11/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,460.0000	3,534.0000	2.139	0	0	0
05/11/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
05/11/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,793.0000	7,864.0000	0.911	0	0	0
05/11/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	427.0000	398.0000	(6.792)	0	0	10
05/11/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	18.0000	21.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,822.0000	2,895.0000	2.587	0	0	0
05/11/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,809.0000	2,738.0000	(2.528)	0	0	0
05/11/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,493.0000	8,564.0000	0.836	0	0	0
05/11/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,458.0000	4,386.0000	(1.615)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	319.0000	362.0000	13.480	0	0	100
05/11/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	876.0000	938.0000	7.078	0	0	0
05/11/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,969.0000	3,042.0000	2.459	0	0	0
05/11/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
05/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,159.0000	3,087.0000	(2.279)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,458.0000	3,387.0000	(2.053)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	113.0000	137.0000	21.239	0	0	110
05/11/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,708.0000	3,637.0000	(1.915)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
05/11/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,725.0000	2,798.0000	2.679	0	0	0
05/11/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	15,890
05/11/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,871.0000	2,944.0000	2.543	0	0	0
05/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
05/11/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,643.0000	6,714.0000	1.069	0	0	0
05/11/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,208.0000	3,137.0000	(2.213)	0	0	0
05/11/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	678.0000	737.0000	8.702	0	0	0
05/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,067.0000	3,140.0000	2.380	0	0	0
05/11/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,495.0000	5,566.0000	1.292	0	0	0
05/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,643.0000	8,714.0000	0.821	0	0	0
05/11/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
05/11/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	53.0000	67.0000	26.415	0	0	0
05/11/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	101.0000	123.0000	21.782	0	0	0
05/11/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	15.0000	16.0000	6.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,214.0000	3,288.0000	2.302	0	0	0
05/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,312.0000	3,386.0000	2.234	0	0	0
05/11/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
05/11/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	835.0000	897.0000	7.425	0	0	0
05/11/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	734.0000	688.0000	(6.267)	0	0	0
05/11/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
05/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,822.0000	2,895.0000	2.587	0	0	0
05/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,010.0000	954.0000	(5.545)	0	0	0
05/11/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	771.0000	723.0000	(6.226)	0	0	0
05/11/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,143.0000	8,214.0000	0.872	0	0	0
05/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,411.0000	3,485.0000	2.169	0	0	0
05/11/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	44.0000	44.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	1,099.0000	1,038.0000	(5.551)	0	0	0
05/11/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,344.0000	6,414.0000	1.103	0	0	0
05/11/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,623.0000	1,552.0000	(4.375)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,345.0000	5,416.0000	1.328	0	0	0
05/11/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
05/11/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	126.0000	152.0000	20.635	0	0	0
05/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,535.0000	1,603.0000	4.430	0	0	0
05/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
05/11/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,531.0000	2,603.0000	2.845	0	0	0
05/11/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
05/11/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,152.0000	4,226.0000	1.782	0	0	0
05/11/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,608.0000	3,537.0000	(1.968)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
05/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
05/11/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,610.0000	2,538.0000	(2.759)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,958.0000	2,028.0000	3.575	0	0	0
05/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	33.0000	34.0000	3.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	250.0000	287.0000	14.800	0	0	0
05/11/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,054.0000	2,123.0000	3.359	0	0	0
05/11/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,628.0000	1,697.0000	4.238	0	0	0
05/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	27,543
05/11/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	236.0000	224.0000	(5.085)	0	0	0
05/11/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	89.0000	110.0000	23.596	0	0	0
05/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
05/11/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	847.0000	796.0000	(6.021)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,435.0000	2,506.0000	2.916	0	0	0
05/11/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,675.0000	1,743.0000	4.060	0	0	0
05/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,774.0000	2,847.0000	2.632	0	0	0
05/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,067.0000	3,140.0000	2.380	0	0	0
05/11/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
05/11/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
05/11/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,744.0000	5,815.0000	1.236	0	0	0
05/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,806.0000	3,881.0000	1.971	0	0	0
05/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,559.0000	3,633.0000	2.079	0	0	0
05/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,243.0000	2,314.0000	3.165	0	0	0
05/11/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,769.0000	1,838.0000	3.901	0	0	0
05/11/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,958.0000	3,886.0000	(1.819)	0	0	0
05/11/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,202.0000	4,275.0000	1.737	0	0	0
05/11/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	507.0000	474.0000	(6.509)	0	0	27
05/11/2009	\$ / R	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,445.0000	5,516.0000	1.304	0	0	0
05/11/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	35.0000	37.0000	5.714	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
05/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	5,894.0000	5,965.0000	1.205	0	0	0
05/11/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	7,843.0000	7,914.0000	0.905	0	0	0
05/11/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	4,108.0000	4,036.0000	(1.753)	0	0	0
05/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,628.0000	2,700.0000	2.740	0	0	0
05/11/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	7,893.0000	7,964.0000	0.900	0	0	0
05/11/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
05/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	46.0000	46.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	61.0000	76.0000	24.590	0	0	0
05/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,443.0000	1,511.0000	4.712	0	0	0
05/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,725.0000	2,798.0000	2.679	0	0	0
05/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	968.0000	913.0000	(5.682)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
05/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
05/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,263.0000	3,337.0000	2.268	0	0	0
05/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,339.0000	2,410.0000	3.035	0	0	0
05/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,916.0000	1,844.0000	(3.758)	0	0	0
05/11/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,353.0000	1,419.0000	4.878	0	0	0
05/11/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	8,093.0000	8,164.0000	0.877	0	0	0
05/11/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
05/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,676.0000	2,749.0000	2.728	0	0	0
05/11/2009	\$ / R 2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,193.0000	1,128.0000	(5.448)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,339.0000	2,410.0000	3.035	0	0	0
05/11/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	4,008.0000	3,936.0000	(1.796)	0	0	0
05/11/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,909.0000	2,837.0000	(2.475)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,545.0000	5,615.0000	1.262	0	0	0
05/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	46.0000	46.0000	-	0	0	0



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05/11/2009	\$ / R	2010/03/15	3.95	Call	Currency Future	3,908.0000	3,836.0000	(1.842)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,163.0000	2,091.0000	(3.329)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,595.0000	5,665.0000	1.251	0	0	0
05/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
05/11/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
05/11/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	5,994.0000	6,065.0000	1.185	0	0	0
05/11/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,582.0000	1,650.0000	4.298	0	0	0
05/11/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,707.0000	3,782.0000	2.023	0	0	0
05/11/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,148.0000	2,218.0000	3.259	0	0	0
05/11/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,593.0000	7,664.0000	0.935	0	0	0
05/11/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,905.0000	3,980.0000	1.921	0	0	0
05/11/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,743.0000	7,814.0000	0.917	0	0	0
05/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,774.0000	2,847.0000	2.632	0	0	0
05/11/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	7,993.0000	8,064.0000	0.888	0	0	0
05/11/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,844.0000	5,915.0000	1.215	0	0	0
05/11/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,608.0000	3,683.0000	2.079	0	0	0
05/11/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,258.0000	4,186.0000	(1.691)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,308.0000	4,236.0000	(1.671)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
05/11/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
05/11/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
05/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,159.0000	3,087.0000	(2.279)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
05/11/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,165.0000	3,239.0000	2.338	0	0	0
05/11/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	4,158.0000	4,086.0000	(1.732)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,018.0000	3,091.0000	2.419	0	0	0
05/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,756.0000	3,831.0000	1.997	0	0	0
05/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,334.0000	1,267.0000	(5.022)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,920.0000	2,993.0000	2.500	0	0	0
05/11/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,489.0000	1,557.0000	4.567	0	0	0
05/11/2009	\$ / R 2010/03/15	15.50	Put	Currency Future	7,643.0000	7,714.0000	0.929	0	0	0
05/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
05/11/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,694.0000	5,765.0000	1.247	0	0	0
05/11/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
05/11/2009	\$ / R 2010/03/15	3.50	Call	Currency Future	4,358.0000	4,286.0000	(1.652)	0	0	0
05/11/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,693.0000	7,764.0000	0.923	0	0	0
05/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
05/11/2009	\$ / R 2010/03/15	15.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
05/11/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	7,943.0000	8,014.0000	0.894	0	0	0
05/11/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,955.0000	4,029.0000	1.871	0	0	0
05/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
05/11/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,430.0000	1,361.0000	(4.825)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,855.0000	3,930.0000	1.946	0	0	0
05/11/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,044.0000	6,115.0000	1.175	0	0	0
05/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,103.0000	4,177.0000	1.804	0	0	0
05/11/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
05/11/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
05/11/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
05/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,004.0000	4,078.0000	1.848	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,411.0000	2,339.0000	(2.986)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,911.0000	1,980.0000	3.611	0	0	0
05/11/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,408.0000	3,337.0000	(2.083)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,312.0000	2,240.0000	(3.114)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,408.0000	4,336.0000	(1.633)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,308.0000	3,237.0000	(2.146)	0	0	0
05/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
05/11/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,094.0000	6,165.0000	1.165	0	0	0
05/11/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,004.0000	4,078.0000	1.848	0	0	0
05/11/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	2,064.0000	1,992.0000	(3.488)	0	0	0
05/11/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
05/11/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	3,059.0000	2,987.0000	(2.354)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	4,058.0000	3,986.0000	(1.774)	0	0	0
05/11/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,043.0000	8,114.0000	0.883	0	0	0
05/11/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,756.0000	3,831.0000	1.997	0	0	0
05/11/2009	\$ / R	2010/06/14			Currency Future	7.9890	7.9176	(0.894)	0.0000	0.0000	17,384
05/11/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	962.0000	1,025.0000	6.549	0	0	0
05/11/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,506.0000	1,573.0000	4.449	0	0	0
05/11/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
05/11/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
05/11/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,895.0000	2,822.0000	(2.522)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,845.0000	2,773.0000	(2.531)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,176.0000	1,120.0000	(4.762)	0	0	0
05/11/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
05/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,351.0000	1,289.0000	(4.589)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	421.0000	406.0000	(3.563)	0	0	139
05/11/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,002.0000	1,065.0000	6.287	0	0	0
05/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,512.0000	9,586.0000	0.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,774.0000	1,843.0000	3.890	0	0	0
05/11/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,794.0000	4,868.0000	1.544	0	0	0
05/11/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,030.0000	6,104.0000	1.227	0	0	0
05/11/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
05/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	88.0000	88.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	717.0000	684.0000	(4.603)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,572.0000	6,649.0000	1.172	0	0	0
05/11/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,718.0000	1,649.0000	(4.016)	0	0	0
05/11/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
05/11/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,328.0000	2,397.0000	2.964	0	0	0
05/11/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
05/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,746.0000	2,673.0000	(2.658)	0	0	0
05/11/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	4.0000	11.0000	175.000	0	0	0
05/11/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	103.0000	126.0000	22.330	0	0	0
05/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,799.0000	2,870.0000	2.537	0	0	0
05/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	278.0000	316.0000	13.669	0	0	0
05/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
05/11/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	322.0000	363.0000	12.733	0	0	0
05/11/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0
05/11/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,752.0000	2,822.0000	2.544	0	0	0
05/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,515.0000	7,593.0000	1.038	0	0	0
05/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,092.0000	1,043.0000	(4.487)	0	0	0
05/11/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
05/11/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	74.0000	74.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,696.0000	2,624.0000	(2.671)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	502.0000	555.0000	10.558	0	0	0
05/11/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	810.0000	870.0000	7.407	0	0	0
05/11/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,307.0000	1,246.0000	(4.667)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,549.0000	4,622.0000	1.605	0	0	0
05/11/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,060.0000	4,132.0000	1.773	0	0	0
05/11/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	56.0000	56.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	47.0000	53.0000	12.766	0	0	0
05/11/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	491.0000	473.0000	(3.666)	0	0	0
05/11/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	349.0000	338.0000	(3.152)	0	0	0
05/11/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,239.0000	4,168.0000	(1.675)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
05/11/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
05/11/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
05/11/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,342.0000	3,270.0000	(2.154)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,135.0000	3,206.0000	2.265	0	0	0
05/11/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
05/11/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,766.0000	1,696.0000	(3.964)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	258.0000	295.0000	14.341	0	0	0
05/11/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,436.0000	5,510.0000	1.361	0	0	0
05/11/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	51.0000	52.0000	1.961	0	0	21,978
05/11/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,087.0000	3,158.0000	2.300	0	0	0
05/11/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,041.0000	5,114.0000	1.448	0	0	0
05/11/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,745.0000	4,818.0000	1.538	0	0	0
05/11/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,486.0000	1,421.0000	(4.374)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	11.0000	17.0000	54.545	0	0	0
05/11/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	185.0000	216.0000	16.757	0	0	0
05/11/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	201.0000	197.0000	(1.990)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	583.0000	556.0000	(4.631)	0	0	21,795
05/11/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
05/11/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,419.0000	1,486.0000	4.722	0	0	0
05/11/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	68.0000	78.0000	14.706	0	0	0
05/11/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,532.0000	1,466.0000	(4.308)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,767.0000	3,839.0000	1.911	0	0	0
05/11/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,449.0000	2,376.0000	(2.981)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	874.0000	834.0000	(4.577)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,741.0000	3,669.0000	(1.925)	0	0	0
05/11/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	632.0000	689.0000	9.019	0	0	4
05/11/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	447.0000	493.0000	10.291	0	0	0
05/11/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	661.0000	630.0000	(4.690)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	394.0000	438.0000	11.168	0	0	0
05/11/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	301.0000	293.0000	(2.658)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,962.0000	4,034.0000	1.817	0	0	0
05/11/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
05/11/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
05/11/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,683.0000	5,757.0000	1.302	0	0	0
05/11/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,844.0000	4,917.0000	1.507	0	0	0
05/11/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
05/11/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	747.0000	712.0000	(4.685)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	536.0000	511.0000	(4.664)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	634.0000	605.0000	(4.574)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,329.0000	3,400.0000	2.133	0	0	0
05/11/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	76.0000	76.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,733.0000	5,807.0000	1.291	0	0	0
05/11/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,620.0000	3,692.0000	1.989	0	0	0
05/11/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
05/11/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	908.0000	867.0000	(4.515)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	394.0000	438.0000	11.168	0	0	300
05/11/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	345.0000	387.0000	12.174	0	0	0
05/11/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	324.0000	314.0000	(3.086)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	68.0000	68.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,994.0000	2,922.0000	(2.405)	0	0	0
05/11/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
05/11/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
05/11/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,691.0000	3,619.0000	(1.951)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	169.0000	199.0000	17.751	0	0	0
05/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	195.0000	191.0000	(2.051)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
05/11/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,489.0000	4,418.0000	(1.582)	0	0	0
05/11/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,206.0000	1,271.0000	5.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,657.0000	2,727.0000	2.635	0	0	0
05/11/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,909.0000	1,838.0000	(3.719)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,718.0000	3,790.0000	1.937	0	0	0
05/11/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,292.0000	3,220.0000	(2.187)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,562.0000	2,632.0000	2.732	0	0	0
05/11/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	20.0000	20.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	57.0000	57.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	48.0000	48.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	150.0000	147.0000	(2.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,795.0000	2,723.0000	(2.576)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,696.0000	4,769.0000	1.555	0	0	0
05/11/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
05/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,300.0000	2,227.0000	(3.174)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,462.0000	1,529.0000	4.583	0	0	0
05/11/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	979.0000	935.0000	(4.494)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	513.0000	491.0000	(4.288)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,957.0000	2,026.0000	3.526	0	0	0
05/11/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,813.0000	1,743.0000	(3.861)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,523.0000	3,594.0000	2.015	0	0	0
05/11/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
05/11/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	369.0000	412.0000	11.653	0	0	0
05/11/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
05/11/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,861.0000	1,790.0000	(3.815)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,103.0000	2,030.0000	(3.471)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	583.0000	556.0000	(4.631)	0	0	200
05/11/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	885.0000	947.0000	7.006	0	0	0
05/11/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,911.0000	1,980.0000	3.611	0	0	0
05/11/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,485.0000	5,559.0000	1.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
05/11/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,350.0000	2,277.0000	(3.106)	0	0	0
05/11/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	140.0000	167.0000	19.286	0	0	0
05/11/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	62.0000	62.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,093.0000	3,021.0000	(2.328)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
05/11/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	2.0000	8.0000	300.000	0	0	0
05/11/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
05/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,396.0000	1,333.0000	(4.513)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,109.0000	4,181.0000	1.752	0	0	0
05/11/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,263.0000	8,340.0000	0.932	0	0	0
05/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	437.0000	422.0000	(3.432)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,164.0000	1,229.0000	5.584	0	0	0
05/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,468.0000	2,538.0000	2.836	0	0	0
05/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,054.0000	1,982.0000	(3.505)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	208.0000	203.0000	(2.404)	0	0	21,795
05/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
05/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,474.0000	3,546.0000	2.073	0	0	0
05/11/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	11.0000	16.0000	45.455	0	0	0
05/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	634.0000	605.0000	(4.574)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	598.0000	654.0000	9.365	0	0	0
05/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,188.0000	2,257.0000	3.154	0	0	0
05/11/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,238.0000	5,312.0000	1.413	0	0	0
05/11/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,704.0000	2,775.0000	2.626	0	0	0
05/11/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,090.0000	5,164.0000	1.454	0	0	0
05/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
05/11/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
05/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	474.0000	524.0000	10.549	0	0	0
05/11/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	773.0000	833.0000	7.762	0	0	0
05/11/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
05/11/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,622.0000	6,699.0000	1.163	0	0	0
05/11/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	345.0000	387.0000	12.174	0	0	0
05/11/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	362.0000	350.0000	(3.315)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	58.0000	58.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,515.0000	2,585.0000	2.783	0	0	0
05/11/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,498.0000	2,425.0000	(2.922)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
05/11/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,325.0000	6,401.0000	1.202	0	0	0
05/11/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	847.0000	908.0000	7.202	0	0	0
05/11/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,142.0000	2,211.0000	3.221	0	0	0
05/11/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,515.0000	2,585.0000	2.783	0	0	0
05/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,003.0000	2,072.0000	3.445	0	0	0
05/11/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	69.0000	69.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,044.0000	2,971.0000	(2.398)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,363.0000	8,439.0000	0.909	0	0	0
05/11/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,491.0000	3,420.0000	(2.034)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,523.0000	6,600.0000	1.180	0	0	0
05/11/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
05/11/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	312.0000	303.0000	(2.885)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,598.0000	4,671.0000	1.588	0	0	0
05/11/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,005.0000	1,933.0000	(3.591)	0	0	0
05/11/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,634.0000	5,708.0000	1.313	0	0	0
05/11/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
05/11/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,281.0000	2,350.0000	3.025	0	0	0
05/11/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,276.0000	6,352.0000	1.211	0	0	0
05/11/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	88.0000	88.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,280.0000	3,352.0000	2.195	0	0	0
05/11/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,152.0000	2,079.0000	(3.392)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,442.0000	3,370.0000	(2.092)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	689.0000	657.0000	(4.644)	0	0	390
05/11/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	245.0000	239.0000	(2.449)	0	0	0
05/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	3.0000	10.0000	233.333	0	0	0
05/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
05/11/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,247.0000	1,313.0000	5.293	0	0	0
05/11/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	300.0000	339.0000	13.000	0	0	130
05/11/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,332.0000	1,399.0000	5.030	0	0	0
05/11/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	923.0000	986.0000	6.826	0	0	0
05/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,799.0000	2,870.0000	2.537	0	0	0
05/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,671.0000	1,603.0000	(4.069)	0	0	0
05/11/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
05/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,563.0000	8,639.0000	0.888	0	0	0
05/11/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	566.0000	621.0000	9.717	0	0	0
05/11/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	131.0000	128.0000	(2.290)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,227.0000	6,302.0000	1.204	0	0	0
05/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,426.0000	3,497.0000	2.072	0	0	0
05/11/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
05/11/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
05/11/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,613.0000	8,688.0000	0.871	0	0	0
05/11/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,639.0000	1,707.0000	4.149	0	0	0
05/11/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
05/11/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	65.0000	65.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	71.0000	71.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	841.0000	802.0000	(4.637)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	21,978
05/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	135.0000	132.0000	(2.222)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
05/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,535.0000	5,609.0000	1.337	0	0	0
05/11/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	9.0000	15.0000	66.667	0	0	0
05/11/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	236.0000	231.0000	(2.119)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
05/11/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	25.0000	28.0000	12.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,641.0000	3,569.0000	(1.977)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,571.0000	3,643.0000	2.016	0	0	0
05/11/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,232.0000	3,303.0000	2.197	0	0	0
05/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,895.0000	2,966.0000	2.453	0	0	0
05/11/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	202.0000	235.0000	16.337	0	0	0
05/11/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	2.0000	8.0000	300.000	0	0	0
05/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	474.0000	524.0000	10.549	0	0	0
05/11/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	229.0000	224.0000	(2.183)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,255.0000	4,327.0000	1.692	0	0	0
05/11/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,304.0000	4,376.0000	1.673	0	0	0
05/11/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,513.0000	8,589.0000	0.893	0	0	0
05/11/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,402.0000	4,474.0000	1.636	0	0	0
05/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,647.0000	2,574.0000	(2.758)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	80.0000	94.0000	17.500	0	0	0
05/11/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	534.0000	588.0000	10.112	0	0	0
05/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,290.0000	1,356.0000	5.116	0	0	0
05/11/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,865.0000	1,934.0000	3.700	0	0	0
05/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,096.0000	2,165.0000	3.292	0	0	0
05/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,639.0000	1,707.0000	4.149	0	0	0
05/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,386.0000	5,460.0000	1.374	0	0	0
05/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
05/11/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
05/11/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	455.0000	438.0000	(3.736)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
05/11/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,219.0000	1,161.0000	(4.758)	0	0	0
05/11/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,189.0000	5,262.0000	1.407	0	0	0
05/11/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	473.0000	455.0000	(3.805)	0	0	0
05/11/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
05/11/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,550.0000	1,618.0000	4.387	0	0	0
05/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,745.0000	4,818.0000	1.538	0	0	0
05/11/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
05/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
05/11/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,375.0000	1,442.0000	4.873	0	0	0
05/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	10.0000	16.0000	60.000	0	0	0
05/11/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
05/11/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,143.0000	3,071.0000	(2.291)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,762.0000	8,838.0000	0.867	0	0	0
05/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,594.0000	1,662.0000	4.266	0	0	0
05/11/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	95.0000	114.0000	20.000	0	0	0
05/11/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
05/11/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,548.0000	2,475.0000	(2.865)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	3,182
05/11/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,353.0000	4,425.0000	1.654	0	0	0
05/11/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,913.0000	3,985.0000	1.840	0	0	0
05/11/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	66.0000	66.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,541.0000	3,469.0000	(2.033)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,207.0000	4,279.0000	1.711	0	0	0
05/11/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	10.0000	16.0000	60.000	0	0	0
05/11/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
05/11/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,163.0000	8,240.0000	0.943	0	0	0
05/11/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,313.0000	8,390.0000	0.926	0	0	0
05/11/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,764.0000	7,842.0000	1.005	0	0	0
05/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,721.0000	6,798.0000	1.146	0	0	0
05/11/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
05/11/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	405.0000	391.0000	(3.457)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	2.0000	8.0000	300.000	0	0	0
05/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	513.0000	491.0000	(4.288)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,684.0000	1,752.0000	4.038	0	0	0
05/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,721.0000	6,798.0000	1.146	0	0	0
05/11/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
05/11/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,578.0000	1,511.0000	(4.246)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	1.0000	6.0000	500.000	0	0	0
05/11/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	46.0000	46.0000	-	0	0	26,796
05/11/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,178.0000	6,253.0000	1.214	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
05/11/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	271.0000	264.0000	(2.583)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,729.0000	1,797.0000	3.933	0	0	0
05/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,193.0000	3,121.0000	(2.255)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	666.0000	724.0000	8.709	0	0	0
05/11/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
05/11/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,712.0000	8,788.0000	0.872	0	0	0
05/11/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,375.0000	6,451.0000	1.192	0	0	0
05/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	777.0000	741.0000	(4.633)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	9.0000	15.0000	66.667	0	0	0
05/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	701.0000	759.0000	8.274	0	0	0
05/11/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,082.0000	1,146.0000	5.915	0	0	0
05/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
05/11/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	1.0000	6.0000	500.000	0	0	0
05/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,202.0000	2,128.0000	(3.361)	0	0	0
05/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,193.0000	3,121.0000	(2.255)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	12.0000	18.0000	50.000	0	0	0
05/11/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,820.0000	6,897.0000	1.129	0	0	0
05/11/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	390.0000	377.0000	(3.333)	0	0	140
05/11/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
05/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,263.0000	1,203.0000	(4.751)	0	0	0
05/11/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	238.0000	274.0000	15.126	0	0	0
05/11/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
05/11/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	737.0000	796.0000	8.005	0	0	0
05/11/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,790.0000	3,719.0000	(1.873)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	168.0000	165.0000	(1.786)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,669.0000	3,741.0000	1.962	0	0	0
05/11/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,337.0000	5,411.0000	1.387	0	0	0
05/11/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	2.0000	9.0000	350.000	0	0	0
05/11/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,189.0000	4,118.0000	(1.695)	0	0	0
05/11/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,473.0000	6,550.0000	1.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,812.0000	8,888.0000	0.862	0	0	0
05/11/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,016.0000	970.0000	(4.528)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,840.0000	3,769.0000	(1.849)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,377.0000	3,449.0000	2.132	0	0	0
05/11/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,079.0000	6,154.0000	1.234	0	0	0
05/11/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
05/11/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,243.0000	3,170.0000	(2.251)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	135.0000	132.0000	(2.222)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,990.0000	3,918.0000	(1.805)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,063.0000	8,141.0000	0.967	0	0	0
05/11/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
05/11/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,770.0000	6,848.0000	1.152	0	0	0
05/11/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	608.0000	580.0000	(4.605)	0	0	233
05/11/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,188.0000	2,257.0000	3.154	0	0	0
05/11/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,096.0000	2,165.0000	3.292	0	0	0
05/11/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,399.0000	2,326.0000	(3.043)	0	0	0
05/11/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
05/11/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
05/11/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	127.0000	153.0000	20.472	0	0	0
05/11/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,213.0000	8,290.0000	0.938	0	0	0
05/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	2.0000	9.0000	350.000	0	0	0
05/11/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,202.0000	2,128.0000	(3.361)	0	0	0
05/11/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,463.0000	8,539.0000	0.898	0	0	0
05/11/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	86.0000	86.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,139.0000	5,213.0000	1.440	0	0	0
05/11/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
05/11/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,251.0000	2,178.0000	(3.243)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,263.0000	1,203.0000	(4.751)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,441.0000	1,377.0000	(4.441)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,847.0000	2,918.0000	2.494	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,392.0000	3,320.0000	(2.123)	0	0	0
05/11/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	72.0000	72.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
05/11/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
05/11/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	5,980.0000	6,055.0000	1.254	0	0	0
05/11/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	168.0000	165.0000	(1.786)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	943.0000	900.0000	(4.560)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,158.0000	4,230.0000	1.732	0	0	0
05/11/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
05/11/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
05/11/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,011.0000	4,083.0000	1.795	0	0	0
05/11/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	559.0000	533.0000	(4.651)	0	0	450
05/11/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,183.0000	3,255.0000	2.262	0	0	0
05/11/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	115.0000	139.0000	20.870	0	0	0
05/11/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	3.0000	9.0000	200.000	0	0	0
05/11/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	3,890.0000	3,819.0000	(1.825)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	47.0000	47.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	1,054.0000	1,006.0000	(4.554)	0	0	0
05/11/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	7,964.0000	8,041.0000	0.967	0	0	0
05/11/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,729.0000	1,797.0000	3.933	0	0	0
05/11/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,819.0000	1,888.0000	3.793	0	0	0
05/11/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	154.0000	183.0000	18.831	0	0	0
05/11/2009	\$ / R 2010/06/14	16.10	Put	Currency Future	8,113.0000	8,191.0000	0.961	0	0	0
05/11/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
05/11/2009	\$ / R 2010/06/14	16.10	Call	Currency Future	2.0000	8.0000	300.000	0	0	0
05/11/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	3,864.0000	3,936.0000	1.863	0	0	0
05/11/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	158.0000	156.0000	(1.266)	0	0	0
05/11/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
05/11/2009	\$ / R 2010/06/14	14.10	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
05/11/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	5,832.0000	5,906.0000	1.269	0	0	0
05/11/2009	\$ / R 2010/06/14	14.10	Put	Currency Future	6,128.0000	6,203.0000	1.224	0	0	0
05/11/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,134.0000	1,081.0000	(4.674)	0	0	0
05/11/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	420.0000	465.0000	10.714	0	0	430
05/11/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,389.0000	4,318.0000	(1.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	281.0000	273.0000	(2.847)	0	0	0
05/11/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,957.0000	1,885.0000	(3.679)	0	0	0
05/11/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	262.0000	255.0000	(2.672)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,042.0000	1,106.0000	6.142	0	0	0
05/11/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,374.0000	2,444.0000	2.949	0	0	0
05/11/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	4,140.0000	4,068.0000	(1.739)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,944.0000	2,872.0000	(2.446)	0	0	0
05/11/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	4.0000	11.0000	175.000	0	0	0
05/11/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,123.0000	1,188.0000	5.788	0	0	0
05/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
05/11/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,003.0000	2,072.0000	3.445	0	0	0
05/11/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,940.0000	3,868.0000	(1.827)	0	0	0
05/11/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
05/11/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	7,864.0000	7,942.0000	0.992	0	0	0
05/11/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,615.0000	7,693.0000	1.024	0	0	0
05/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,468.0000	2,538.0000	2.836	0	0	0
05/11/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	3.0000	10.0000	233.333	0	0	0
05/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
05/11/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	5,881.0000	5,956.0000	1.275	0	0	0
05/11/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
05/11/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,451.0000	4,524.0000	1.640	0	0	0
05/11/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
05/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
05/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,957.0000	2,026.0000	3.526	0	0	0
05/11/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	7,814.0000	7,892.0000	0.998	0	0	0
05/11/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,013.0000	8,091.0000	0.973	0	0	0
05/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
05/11/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	3.0000	10.0000	233.333	0	0	0
05/11/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,500.0000	4,573.0000	1.622	0	0	0
05/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,049.0000	2,119.0000	3.416	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,235.0000	2,304.0000	3.087	0	0	0
05/11/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,421.0000	2,491.0000	2.891	0	0	0
05/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	26,596
05/11/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
05/11/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	95.0000	114.0000	20.000	0	0	0
05/11/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,049.0000	2,119.0000	3.416	0	0	0
05/11/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,339.0000	4,268.0000	(1.636)	0	0	0
05/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,594.0000	1,662.0000	4.266	0	0	0
05/11/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,609.0000	2,680.0000	2.721	0	0	0
05/11/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
05/11/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,289.0000	4,218.0000	(1.655)	0	0	0
05/11/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
05/11/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
05/11/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	5,931.0000	6,005.0000	1.248	0	0	0
05/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,421.0000	2,491.0000	2.891	0	0	0
05/11/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	4,090.0000	4,018.0000	(1.760)	0	0	0
05/11/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,647.0000	4,720.0000	1.571	0	0	0
05/11/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,665.0000	7,743.0000	1.018	0	0	0
05/11/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
05/11/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	4.0000	10.0000	150.000	0	0	0
05/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,292.0000	3,220.0000	(2.187)	0	0	0
05/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,300.0000	2,227.0000	(3.174)	0	0	0
05/11/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	3.0000	10.0000	233.333	0	0	0
05/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
05/11/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	3.0000	9.0000	200.000	0	0	0
05/11/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,351.0000	1,289.0000	(4.589)	0	0	0
05/11/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	7,914.0000	7,992.0000	0.986	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,714.0000	7,793.0000	1.024	0	0	0
05/11/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,782.0000	5,856.0000	1.280	0	0	0
05/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,134.0000	1,081.0000	(4.674)	0	0	0
05/11/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	4,040.0000	3,968.0000	(1.782)	0	0	0
05/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,054.0000	1,982.0000	(3.505)	0	0	0
05/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,044.0000	2,971.0000	(2.398)	0	0	0
05/11/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,815.0000	3,887.0000	1.887	0	0	0
05/11/2009	\$ / R	2010/09/13			Currency Future	8.1207	8.0496	(0.876)	0.0000	0.0000	0
05/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	559.0000	608.0000	8.766	0	0	0
05/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	651.0000	628.0000	(3.533)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	609.0000	589.0000	(3.284)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	530.0000	578.0000	9.057	0	0	0
05/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	503.0000	550.0000	9.344	0	0	0
05/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	673.0000	649.0000	(3.566)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	716.0000	771.0000	7.682	0	0	0
05/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	630.0000	607.0000	(3.651)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	745.0000	717.0000	(3.758)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	424.0000	467.0000	10.142	0	0	0
05/11/2009	\$ / R	2010/09/13	8.35	Call	Currency Future	521.0000	505.0000	(3.071)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	651.0000	704.0000	8.141	0	0	0
05/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	537.0000	520.0000	(3.166)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	588.0000	639.0000	8.673	0	0	0
05/11/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	572.0000	553.0000	(3.322)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	796.0000	766.0000	(3.769)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	697.0000	671.0000	(3.730)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	450.0000	494.0000	9.778	0	0	0
05/11/2009	\$ / R	2010/09/13	8.35	Put	Currency Future	750.0000	805.0000	7.333	0	0	0
05/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	770.0000	741.0000	(3.766)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	720.0000	694.0000	(3.611)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	720.0000	694.0000	(3.611)	0	0	409
05/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	400.0000	442.0000	10.500	0	0	0
05/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	450.0000	494.0000	9.778	0	0	0
05/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	376.0000	416.0000	10.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	476.0000	521.0000	9.454	0	0	0
05/11/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	197.0000	226.0000	14.721	0	0	0
05/11/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	554.0000	537.0000	(3.069)	0	0	0
05/11/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
05/11/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,323.0000	6,396.0000	1.155	0	0	0
05/11/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,364.0000	4,434.0000	1.604	0	0	0
05/11/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
05/11/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
05/11/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	4,172.0000	4,101.0000	(1.702)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	683.0000	737.0000	7.906	0	0	0
05/11/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,301.0000	8,375.0000	0.891	0	0	0
05/11/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,782.0000	5,854.0000	1.245	0	0	0
05/11/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	1,067.0000	1,025.0000	(3.936)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,734.0000	2,662.0000	(2.634)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,683.0000	5,755.0000	1.267	0	0	0
05/11/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	5,930.0000	6,002.0000	1.214	0	0	0
05/11/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,438.0000	2,368.0000	(2.871)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,460.0000	2,528.0000	2.764	0	0	0
05/11/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,766.0000	1,708.0000	(3.284)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
05/11/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	970.0000	932.0000	(3.918)	0	0	0
05/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
05/11/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	505.0000	490.0000	(2.970)	0	0	585
05/11/2009	\$ / R	2010/09/13	6.00	Call	Currency Future	2,143.0000	2,078.0000	(3.033)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	249.0000	282.0000	13.253	0	0	0
05/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,657.0000	7,731.0000	0.966	0	0	0
05/11/2009	\$ / R	2010/09/13	6.00	Put	Currency Future	22.0000	28.0000	27.273	0	0	0
05/11/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	46.0000	58.0000	26.087	0	0	0
05/11/2009	\$ / R	2010/09/13	5.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
05/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	7,955.0000	8,029.0000	0.930	0	0	0
05/11/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
05/11/2009	\$ / R	2010/09/13	5.00	Call	Currency Future	3,129.0000	3,057.0000	(2.301)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
05/11/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,735.0000	3,805.0000	1.874	0	0	0
05/11/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	4,123.0000	4,051.0000	(1.746)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	2,094.0000	2,029.0000	(3.104)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,874.0000	3,802.0000	(1.859)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	784.0000	840.0000	7.143	0	0	0
05/11/2009	\$ / R	2010/09/13	16.00	Put	Currency Future	7,905.0000	7,979.0000	0.936	0	0	0
05/11/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	1,872.0000	1,938.0000	3.526	0	0	0
05/11/2009	\$ / R	2010/09/13	7.00	Call	Currency Future	1,251.0000	1,201.0000	(3.997)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,212.0000	1,162.0000	(4.125)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,377.0000	3,305.0000	(2.132)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.00	Put	Currency Future	2,096.0000	2,163.0000	3.197	0	0	0
05/11/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,882.0000	2,810.0000	(2.498)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
05/11/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	141.0000	162.0000	14.894	0	0	0
05/11/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,904.0000	1,844.0000	(3.151)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,389.0000	2,320.0000	(2.888)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.00	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,142.0000	2,209.0000	3.128	0	0	0
05/11/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	34.0000	44.0000	29.412	0	0	0
05/11/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
05/11/2009	\$ / R	2010/09/13	14.00	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
05/11/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	5,979.0000	6,051.0000	1.204	0	0	0
05/11/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,458.0000	1,404.0000	(3.704)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.00	Put	Currency Future	3,977.0000	4,047.0000	1.760	0	0	0
05/11/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	50.0000	50.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	10.00	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,026.0000	4,096.0000	1.739	0	0	0
05/11/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.00	Put	Currency Future	131.0000	151.0000	15.267	0	0	0
05/11/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	87.0000	104.0000	19.540	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	619.0000	671.0000	8.401	0	0	0
05/11/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	3,080.0000	3,007.0000	(2.370)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	7,806.0000	7,880.0000	0.948	0	0	0
05/11/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,725.0000	3,653.0000	(1.933)	0	0	0
05/11/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	590.0000	571.0000	(3.220)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,373.0000	1,321.0000	(3.787)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	37.0000	48.0000	29.730	0	0	0
05/11/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,290.0000	2,223.0000	(2.926)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
05/11/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	1,034.0000	993.0000	(3.965)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,427.0000	3,354.0000	(2.130)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	213.0000	244.0000	14.554	0	0	0
05/11/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,421.0000	4,350.0000	(1.606)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,858.0000	1,798.0000	(3.229)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,267.0000	4,337.0000	1.640	0	0	0
05/11/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,372.0000	4,300.0000	(1.647)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,500.0000	1,446.0000	(3.600)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
05/11/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	53.0000	53.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	249.0000	244.0000	(2.008)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
05/11/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,833.0000	2,761.0000	(2.541)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,278.0000	3,206.0000	(2.196)	0	0	0
05/11/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
05/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,634.0000	5,706.0000	1.278	0	0	0
05/11/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	5,831.0000	5,903.0000	1.235	0	0	0
05/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	2,045.0000	1,983.0000	(3.032)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	80.0000	96.0000	20.000	0	0	0
05/11/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,219.0000	4,289.0000	1.659	0	0	0
05/11/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,272.0000	4,201.0000	(1.662)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	24.0000	33.0000	37.500	0	0	0
05/11/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	55.0000	55.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,757.0000	7,830.0000	0.941	0	0	0
05/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,173.0000	1,126.0000	(4.007)	0	0	0
05/11/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,323.0000	2,390.0000	2.884	0	0	0
05/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	152.0000	177.0000	16.447	0	0	0
05/11/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,828.0000	1,894.0000	3.611	0	0	0
05/11/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
05/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	3,031.0000	2,958.0000	(2.408)	0	0	0
05/11/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,687.0000	3,757.0000	1.899	0	0	0
05/11/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
05/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,187.0000	2,254.0000	3.064	0	0	0
05/11/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
05/11/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,328.0000	3,255.0000	(2.194)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,608.0000	7,681.0000	0.960	0	0	0
05/11/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,176.0000	6,248.0000	1.166	0	0	0
05/11/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	3,880.0000	3,950.0000	1.804	0	0	0
05/11/2009	\$ / R	2010/09/13	5.20	Call	Currency Future	2,932.0000	2,859.0000	(2.490)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
05/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	4,023.0000	3,952.0000	(1.765)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	4,170.0000	4,240.0000	1.679	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
05/11/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
05/11/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	6,127.0000	6,198.0000	1.159	0	0	0
05/11/2009	\$ / R	2010/09/13	16.20	Put	Currency Future	8,103.0000	8,177.0000	0.913	0	0	0
05/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
05/11/2009	\$ / R	2010/09/13	10.20	Put	Currency Future	2,277.0000	2,345.0000	2.986	0	0	0
05/11/2009	\$ / R	2010/09/13	12.20	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.20	Put	Currency Future	181.0000	209.0000	15.470	0	0	0
05/11/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,005.0000	8,078.0000	0.912	0	0	0
05/11/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	4,073.0000	4,002.0000	(1.743)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.20	Call	Currency Future	3,924.0000	3,852.0000	(1.835)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.20	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
05/11/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,028.0000	6,100.0000	1.194	0	0	0
05/11/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	111.0000	131.0000	18.018	0	0	0
05/11/2009	\$ / R	2010/09/13	6.20	Call	Currency Future	1,951.0000	1,890.0000	(3.127)	0	0	0
05/11/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
05/11/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,332.0000	1,280.0000	(3.904)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.20	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	227.0000	223.0000	(1.762)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.20	Call	Currency Future	1,102.0000	1,058.0000	(3.993)	0	0	0
05/11/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.20	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
05/11/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,006.0000	2,073.0000	3.340	0	0	0
05/11/2009	\$ / R	2010/09/13	4.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,824.0000	3,752.0000	(1.883)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,974.0000	3,902.0000	(1.812)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
05/11/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,153.0000	8,226.0000	0.895	0	0	0
05/11/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,225.0000	6,297.0000	1.157	0	0	0
05/11/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,981.0000	2,908.0000	(2.449)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,339.0000	2,271.0000	(2.907)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,368.0000	2,436.0000	2.872	0	0	0
05/11/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,241.0000	2,174.0000	(2.990)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,202.0000	8,276.0000	0.902	0	0	0
05/11/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
05/11/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,222.0000	4,151.0000	(1.682)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
05/11/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,228.0000	3,156.0000	(2.230)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,998.0000	1,936.0000	(3.103)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	232.0000	227.0000	(2.155)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	3,832.0000	3,902.0000	1.827	0	0	0
05/11/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	1,961.0000	2,028.0000	3.417	0	0	0
05/11/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	103.0000	121.0000	17.476	0	0	0
05/11/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,415.0000	1,362.0000	(3.746)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,137.0000	1,092.0000	(3.958)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	7,856.0000	7,930.0000	0.942	0	0	0
05/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
05/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	5,880.0000	5,952.0000	1.224	0	0	0
05/11/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,192.0000	2,126.0000	(3.011)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	166.0000	192.0000	15.663	0	0	0
05/11/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
05/11/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	203.0000	199.0000	(1.970)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,232.0000	2,299.0000	3.002	0	0	0
05/11/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	3,179.0000	3,106.0000	(2.296)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
05/11/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,291.0000	1,240.0000	(3.950)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
05/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
05/11/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	121.0000	141.0000	16.529	0	0	0
05/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	3,929.0000	3,999.0000	1.782	0	0	0
05/11/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,051.0000	2,118.0000	3.267	0	0	0
05/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
05/11/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
05/11/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,322.0000	4,250.0000	(1.666)	0	0	0
05/11/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	237.0000	233.0000	(1.688)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
05/11/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	95.0000	112.0000	17.895	0	0	0
05/11/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,122.0000	4,192.0000	1.698	0	0	0
05/11/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
05/11/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
05/11/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,707.0000	7,781.0000	0.960	0	0	0
05/11/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,077.0000	6,149.0000	1.185	0	0	0
05/11/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,054.0000	8,128.0000	0.919	0	0	0
05/11/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,733.0000	5,804.0000	1.238	0	0	0
05/11/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
05/11/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
05/11/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
05/11/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	1,917.0000	1,983.0000	3.443	0	0	0
05/11/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,074.0000	4,144.0000	1.718	0	0	0
05/11/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,784.0000	3,854.0000	1.850	0	0	0
05/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,315.0000	4,386.0000	1.645	0	0	0
05/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	3,774.0000	3,703.0000	(1.881)	0	0	0
05/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
05/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
05/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,274.0000	6,346.0000	1.148	0	0	0
05/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	2,783.0000	2,711.0000	(2.587)	0	0	0
05/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	1,812.0000	1,753.0000	(3.256)	0	0	0
05/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,414.0000	2,482.0000	2.817	0	0	0
05/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	0
05/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	231.0000	262.0000	13.420	0	0	0
05/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	1,001.0000	962.0000	(3.896)	0	0	0
05/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	41.0000	53.0000	29.268	0	0	0
05/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,252.0000	8,325.0000	0.885	0	0	0
05/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
05/11/2009	\$ / R	2010/12/13			Currency Future	8.2457	8.1737	(0.873)	0.0000	0.0000	36
05/11/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	733.0000	785.0000	7.094	0	0	0
05/11/2009	\$ / R	2010/12/13	8.35	Put	Currency Future	765.0000	818.0000	6.928	0	0	0
05/11/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	823.0000	796.0000	(3.281)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	679.0000	658.0000	(3.093)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	801.0000	774.0000	(3.371)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	555.0000	600.0000	8.108	0	0	0
05/11/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	501.0000	545.0000	8.782	0	0	0
05/11/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	779.0000	753.0000	(3.338)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	717.0000	694.0000	(3.208)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	644.0000	625.0000	(2.950)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	697.0000	676.0000	(3.013)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	798.0000	851.0000	6.642	0	0	0
05/11/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	701.0000	752.0000	7.275	0	0	0
05/11/2009	\$ / R	2010/12/13	8.35	Call	Currency Future	661.0000	641.0000	(3.026)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	528.0000	572.0000	8.333	0	0	0
05/11/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	671.0000	720.0000	7.303	0	0	0
05/11/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	847.0000	818.0000	(3.424)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	871.0000	841.0000	(3.444)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	475.0000	518.0000	9.053	0	0	0
05/11/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	758.0000	733.0000	(3.298)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	612.0000	659.0000	7.680	0	0	0
05/11/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	737.0000	713.0000	(3.256)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	641.0000	689.0000	7.488	0	0	0
05/11/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	581.0000	564.0000	(2.926)	0	0	117
05/11/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	900.0000	955.0000	6.111	0	0	0
05/11/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	596.0000	578.0000	(3.020)	0	0	0
05/11/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	935.0000	990.0000	5.882	0	0	0
05/11/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	866.0000	920.0000	6.236	0	0	0
05/11/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,283.0000	6,354.0000	1.130	0	0	0
05/11/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,753.0000	3,680.0000	(1.945)	0	0	0
05/11/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	2,139.0000	2,072.0000	(3.132)	0	0	0
05/11/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	78.0000	78.0000	-	0	0	0
05/11/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	627.0000	609.0000	(2.871)	0	0	0
05/11/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,239.0000	2,305.0000	2.948	0	0	0
05/11/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,251.0000	8,323.0000	0.873	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,767.0000	2,694.0000	(2.638)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	159.0000	178.0000	11.950	0	0	0
05/11/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,793.0000	5,864.0000	1.226	0	0	0
05/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	3,110.0000	3,036.0000	(2.379)	0	0	0
05/11/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,404.0000	1,352.0000	(3.704)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	285.0000	279.0000	(2.105)	0	0	0
05/11/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
05/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
05/11/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	832.0000	885.0000	6.370	0	0	0
05/11/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	140.0000	137.0000	(2.143)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0
05/11/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,758.0000	7,831.0000	0.941	0	0	0
05/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,289.0000	1,239.0000	(3.879)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,328.0000	2,394.0000	2.835	0	0	0
05/11/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	152.0000	150.0000	(1.316)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,098.0000	4,168.0000	1.708	0	0	0
05/11/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,427.0000	2,357.0000	(2.884)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	193.0000	215.0000	11.399	0	0	0
05/11/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,194.0000	4,264.0000	1.669	0	0	0
05/11/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,062.0000	2,128.0000	3.201	0	0	0
05/11/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	3,859.0000	3,928.0000	1.788	0	0	0
05/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,338.0000	4,407.0000	1.591	0	0	0
05/11/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	1,150.0000	1,111.0000	(3.391)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	49.0000	49.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,195.0000	2,261.0000	3.007	0	0	0
05/11/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,462.0000	2,529.0000	2.721	0	0	0
05/11/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
05/11/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,136.0000	6,207.0000	1.157	0	0	0
05/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	290.0000	285.0000	(1.724)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	255.0000	287.0000	12.549	0	0	0
05/11/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,104.0000	8,176.0000	0.888	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,865.0000	1,804.0000	(3.271)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.35	Call	Currency Future	1,954.0000	1,892.0000	(3.173)	0	0	0
05/11/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	274.0000	268.0000	(2.190)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	4,100.0000	4,028.0000	(1.756)	0	0	0
05/11/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
05/11/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R	2010/12/13	10.35	Call	Currency Future	268.0000	262.0000	(2.239)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	1,182.0000	1,141.0000	(3.469)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	69.0000	81.0000	17.391	0	0	0
05/11/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,357.0000	3,283.0000	(2.204)	0	0	0
05/11/2009	\$ / R	2010/12/13	12.35	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,962.0000	2,889.0000	(2.465)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	293.0000	327.0000	11.604	0	0	0
05/11/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,348.0000	4,276.0000	(1.656)	0	0	0
05/11/2009	\$ / R	2010/12/13	14.35	Call	Currency Future	80.0000	80.0000	-	0	0	0
05/11/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	237.0000	268.0000	13.080	0	0	0
05/11/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	75.0000	87.0000	16.000	0	0	0
05/11/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	611.0000	593.0000	(2.946)	0	0	0
05/11/2009	\$ / R	2010/12/13	10.35	Put	Currency Future	2,373.0000	2,439.0000	2.781	0	0	0
05/11/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.85	Call	Currency Future	3,407.0000	3,333.0000	(2.172)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.35	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	53.0000	63.0000	18.868	0	0	0
05/11/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,999.0000	1,937.0000	(3.102)	0	0	0
05/11/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,300.0000	8,372.0000	0.867	0	0	0
05/11/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,050.0000	4,120.0000	1.728	0	0	0
05/11/2009	\$ / R	2010/12/13	4.35	Call	Currency Future	3,902.0000	3,829.0000	(1.871)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,952.0000	3,879.0000	(1.847)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.35	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.35	Call	Currency Future	2,914.0000	2,840.0000	(2.539)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,820.0000	1,761.0000	(3.242)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0

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05/11/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	583.0000	629.0000	7.890	0	0	0
05/11/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	46.0000	46.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	6,185.0000	6,256.0000	1.148	0	0	0
05/11/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	77.0000	77.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	3,906.0000	3,976.0000	1.792	0	0	0
05/11/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,059.0000	1,022.0000	(3.494)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
05/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	313.0000	349.0000	11.502	0	0	0
05/11/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	5,891.0000	5,962.0000	1.205	0	0	0
05/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,379.0000	2,309.0000	(2.942)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	48.0000	48.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	52.0000	52.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,331.0000	6,403.0000	1.137	0	0	0
05/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,484.0000	1,430.0000	(3.639)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	4,242.0000	4,311.0000	1.627	0	0	0
05/11/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	3,954.0000	4,024.0000	1.770	0	0	0
05/11/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,283.0000	2,214.0000	(3.022)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	53.0000	53.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,249.0000	4,177.0000	(1.695)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,386.0000	4,455.0000	1.573	0	0	0
05/11/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	7,857.0000	7,930.0000	0.929	0	0	0
05/11/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,258.0000	3,184.0000	(2.271)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,507.0000	2,574.0000	2.673	0	0	0
05/11/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,398.0000	4,326.0000	(1.637)	0	0	0
05/11/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	8,153.0000	8,225.0000	0.883	0	0	0
05/11/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	5,842.0000	5,913.0000	1.215	0	0	0
05/11/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,816.0000	2,743.0000	(2.592)	0	0	0
05/11/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,018.0000	2,083.0000	3.221	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
05/11/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
05/11/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,444.0000	1,390.0000	(3.740)	0	0	0
05/11/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
05/11/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,038.0000	6,109.0000	1.176	0	0	0
05/11/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	148.0000	167.0000	12.838	0	0	0
05/11/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,709.0000	7,781.0000	0.934	0	0	0
05/11/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	51.0000	51.0000	-	0	0	0
05/11/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	314.0000	307.0000	(2.229)	0	0	0
05/11/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,106.0000	2,172.0000	3.134	0	0	0
05/11/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
05/11/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,088.0000	1,051.0000	(3.401)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	170.0000	190.0000	11.765	0	0	0
05/11/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	138.0000	156.0000	13.043	0	0	0
05/11/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,202.0000	8,274.0000	0.878	0	0	0
05/11/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	4,199.0000	4,127.0000	(1.715)	0	0	0
05/11/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	320.0000	313.0000	(2.188)	0	0	0
05/11/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	1,974.0000	2,040.0000	3.343	0	0	0
05/11/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
05/11/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	3,811.0000	3,881.0000	1.837	0	0	0
05/11/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	7,956.0000	8,029.0000	0.918	0	0	0
05/11/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	3,209.0000	3,135.0000	(2.306)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
05/11/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	7,808.0000	7,880.0000	0.922	0	0	0
05/11/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,803.0000	3,730.0000	(1.920)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
05/11/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	5,744.0000	5,815.0000	1.236	0	0	0
05/11/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	5,989.0000	6,061.0000	1.202	0	0	0
05/11/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,365.0000	1,314.0000	(3.736)	0	0	0
05/11/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
05/11/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
05/11/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
05/11/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	2,235.0000	2,167.0000	(3.043)	0	0	0
05/11/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	206.0000	232.0000	12.621	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
05/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	302.0000	296.0000	(1.987)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
05/11/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,187.0000	2,119.0000	(3.109)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,331.0000	2,261.0000	(3.003)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
05/11/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,308.0000	3,234.0000	(2.237)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	3,160.0000	3,085.0000	(2.373)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	4,150.0000	4,078.0000	(1.735)	0	0	0
05/11/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	159.0000	157.0000	(1.258)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	3,061.0000	2,987.0000	(2.418)	0	0	0
05/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,763.0000	3,833.0000	1.860	0	0	0
05/11/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
05/11/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	326.0000	320.0000	(1.840)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	2,092.0000	2,027.0000	(3.107)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,524.0000	1,469.0000	(3.609)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,252.0000	1,206.0000	(3.674)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
05/11/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	128.0000	146.0000	14.063	0	0	0
05/11/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	4,051.0000	3,978.0000	(1.802)	0	0	0
05/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	1,931.0000	1,996.0000	3.366	0	0	0
05/11/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
05/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,695.0000	5,766.0000	1.247	0	0	0
05/11/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,055.0000	8,127.0000	0.894	0	0	0
05/11/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	50.0000	50.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,005.0000	8,078.0000	0.912	0	0	0
05/11/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,659.0000	7,732.0000	0.953	0	0	0
05/11/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,119.0000	1,080.0000	(3.485)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	63.0000	75.0000	19.048	0	0	0
05/11/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,909.0000	1,848.0000	(3.195)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	273.0000	307.0000	12.454	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,327.0000	1,276.0000	(3.843)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	263.0000	257.0000	(2.281)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,417.0000	2,484.0000	2.772	0	0	0
05/11/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	181.0000	202.0000	11.602	0	0	0
05/11/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	47.0000	47.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,002.0000	4,072.0000	1.749	0	0	0
05/11/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,150.0000	2,216.0000	3.070	0	0	0
05/11/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,234.0000	6,305.0000	1.139	0	0	0
05/11/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	148.0000	146.0000	(1.351)	0	0	0
05/11/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,290.0000	4,359.0000	1.608	0	0	0
05/11/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	5,940.0000	6,011.0000	1.195	0	0	0
05/11/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	79.0000	79.0000	-	0	0	0
05/11/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,865.0000	2,791.0000	(2.583)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,853.0000	3,780.0000	(1.895)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	280.0000	273.0000	(2.500)	0	0	0
05/11/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	219.0000	249.0000	13.699	0	0	0
05/11/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,215.0000	1,173.0000	(3.457)	0	0	0
05/11/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	48.0000	58.0000	20.833	0	0	0
05/11/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,284.0000	2,349.0000	2.846	0	0	0
05/11/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,146.0000	4,216.0000	1.688	0	0	0
05/11/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
05/11/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,087.0000	6,158.0000	1.166	0	0	0
05/11/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
05/11/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	2,044.0000	1,982.0000	(3.033)	0	0	0
05/11/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	296.0000	290.0000	(2.027)	0	0	0
05/11/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	3,012.0000	2,938.0000	(2.457)	0	0	0
05/11/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	7,906.0000	7,979.0000	0.923	0	0	0
05/11/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
05/11/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,298.0000	4,226.0000	(1.675)	0	0	0
05/11/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0



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05/11/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	4,002.0000	3,929.0000	(1.824)	0	0	0
05/11/2009	£ / R	2009/12/14			Currency Future	12.7633	12.6906	(0.570)	12.8000	12.7100	39,086
05/11/2009	£ / R	2009/12/14	11.05	Put	Currency Future	23.0000	23.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,423.0000	2,350.0000	(3.013)	0	0	0
05/11/2009	£ / R	2009/12/14	18.75	Put	Currency Future	0.0000	6,061.0000	100.000	0	0	0
05/11/2009	£ / R	2009/12/14	11.95	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
05/11/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,493.0000	1,420.0000	(4.889)	0	0	0
05/11/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
05/11/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,067.0000	2,994.0000	(2.380)	0	0	0
05/11/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,205.0000	1,132.0000	(6.058)	0	0	0
05/11/2009	£ / R	2009/12/14	8.50	Call	Currency Future	4,264.0000	4,191.0000	(1.712)	0	0	0
05/11/2009	£ / R	2009/12/14	12.05	Call	Currency Future	812.0000	747.0000	(8.005)	0	0	0
05/11/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,769.0000	2,696.0000	(2.636)	0	0	0
05/11/2009	£ / R	2009/12/14	11.35	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
05/11/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.75	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
05/11/2009	£ / R	2009/12/14	12.20	Put	Currency Future	134.0000	145.0000	8.209	0	0	0
05/11/2009	£ / R	2009/12/14	12.80	Call	Currency Future	334.0000	295.0000	(11.677)	0	0	0
05/11/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,366.0000	3,291.0000	(2.228)	0	0	0
05/11/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,226.0000	2,154.0000	(3.235)	0	0	0
05/11/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,287.0000	8,360.0000	0.881	0	0	0
05/11/2009	£ / R	2009/12/14	11.00	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.75	Put	Currency Future	0.0000	4,065.0000	100.000	0	0	0
05/11/2009	£ / R	2009/12/14	11.95	Call	Currency Future	893.0000	826.0000	(7.503)	0	0	0
05/11/2009	£ / R	2009/12/14	11.30	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/11/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,339.0000	5,412.0000	1.367	0	0	0
05/11/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,645.0000	3,717.0000	1.975	0	0	0
05/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,337.0000	8,410.0000	0.876	0	0	0
05/11/2009	£ / R	2009/12/14	9.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	17.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,445.0000	1,372.0000	(5.052)	0	0	0
05/11/2009	£ / R	2009/12/14	18.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	£ / R	2009/12/14	12.80	Put	Currency Future	371.0000	404.0000	8.895	0	0	0
05/11/2009	£ / R	2009/12/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,639.0000	5,711.0000	1.277	0	0	0
05/11/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,338.0000	6,411.0000	1.152	0	0	0
05/11/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,374.0000	2,301.0000	(3.075)	0	0	0
05/11/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,715.0000	3,641.0000	(1.992)	0	0	0
05/11/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,785.0000	1,712.0000	(4.090)	0	0	0
05/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,588.0000	6,661.0000	1.108	0	0	0
05/11/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,688.0000	1,614.0000	(4.384)	0	0	0
05/11/2009	£ / R	2009/12/14	10.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,242.0000	4,314.0000	1.697	0	0	0
05/11/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,591.0000	4,663.0000	1.568	0	0	0
05/11/2009	£ / R	2009/12/14	20.75	Put	Currency Future	0.0000	8,060.0000	100.000	0	0	0
05/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,541.0000	4,613.0000	1.586	0	0	0
05/11/2009	£ / R	2009/12/14	16.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	12.00	Call	Currency Future	852.0000	786.0000	(7.746)	0	0	0
05/11/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,563.0000	4,491.0000	(1.578)	0	0	0
05/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,342.0000	4,414.0000	1.658	0	0	0
05/11/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,397.0000	1,324.0000	(5.225)	0	0	0
05/11/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,238.0000	6,311.0000	1.170	0	0	0
05/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,400.0000	1,465.0000	4.643	0	0	0
05/11/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,437.0000	8,510.0000	0.865	0	0	0
05/11/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,587.0000	8,660.0000	0.850	0	0	0
05/11/2009	£ / R	2009/12/14	15.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2009/12/14	12.95	Put	Currency Future	464.0000	503.0000	8.405	0	0	0
05/11/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,838.0000	6,910.0000	1.053	0	0	0
05/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,173.0000	1,236.0000	5.371	0	0	0
05/11/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,137.0000	9,210.0000	0.799	0	0	0
05/11/2009	£ / R	2009/12/14	10.10	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
05/11/2009	£ / R 2009/12/14	11.60	Put	Currency Future	42.0000	42.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	10.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	18.30	Put	Currency Future	5,539.0000	5,611.0000	1.300	0	0	0
05/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,263.0000	1,327.0000	5.067	0	0	0
05/11/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,117.0000	3,044.0000	(2.342)	0	0	0
05/11/2009	£ / R 2009/12/14	15.80	Put	Currency Future	3,049.0000	3,120.0000	2.329	0	0	0
05/11/2009	£ / R 2009/12/14	13.00	Call	Currency Future	260.0000	228.0000	(12.308)	0	0	0
05/11/2009	£ / R 2009/12/14	8.40	Call	Currency Future	4,364.0000	4,291.0000	(1.673)	0	0	0
05/11/2009	£ / R 2009/12/14	11.90	Call	Currency Future	934.0000	867.0000	(7.173)	0	0	0
05/11/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,840.0000	4,912.0000	1.488	0	0	0
05/11/2009	£ / R 2009/12/14	21.00	Put	Currency Future	8,237.0000	8,310.0000	0.886	0	0	0
05/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
05/11/2009	£ / R 2009/12/14	9.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R 2009/12/14	20.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	£ / R 2009/12/14	18.80	Put	Currency Future	6,038.0000	6,111.0000	1.209	0	0	0
05/11/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	11.90	Put	Currency Future	71.0000	76.0000	7.042	0	0	0
05/11/2009	£ / R 2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	9.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R 2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,890.0000	4,962.0000	1.472	0	0	0
05/11/2009	£ / R 2009/12/14	9.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R 2009/12/14	16.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
05/11/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,869.0000	2,796.0000	(2.544)	0	0	0
05/11/2009	£ / R 2009/12/14	17.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,837.0000	8,910.0000	0.826	0	0	0
05/11/2009	£ / R 2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,400.0000	1,465.0000	4.643	0	0	0
05/11/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,163.0000	5,091.0000	(1.395)	0	0	0
05/11/2009	£ / R 2009/12/14	20.40	Put	Currency Future	7,638.0000	7,710.0000	0.943	0	0	0
05/11/2009	£ / R 2009/12/14	16.15	Put	Currency Future	3,396.0000	3,468.0000	2.120	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,157.0000	1,085.0000	(6.223)	0	0	0
05/11/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,938.0000	7,010.0000	1.038	0	0	0
05/11/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.10	Put	Currency Future	24.0000	24.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	18.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,288.0000	6,361.0000	1.161	0	0	0
05/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,888.0000	6,960.0000	1.045	0	0	0
05/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,665.0000	3,591.0000	(2.019)	0	0	0
05/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	792.0000	845.0000	6.692	0	0	0
05/11/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.65	Put	Currency Future	44.0000	44.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,883.0000	1,810.0000	(3.877)	0	0	0
05/11/2009	£ / R	2009/12/14	12.05	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
05/11/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,438.0000	6,511.0000	1.134	0	0	0
05/11/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,900.0000	2,971.0000	2.448	0	0	0
05/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	229.0000	200.0000	(12.664)	0	0	0
05/11/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,019.0000	951.0000	(6.673)	0	0	0
05/11/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,389.0000	5,461.0000	1.336	0	0	0
05/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,937.0000	9,010.0000	0.817	0	0	0
05/11/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,441.0000	4,513.0000	1.621	0	0	0
05/11/2009	£ / R	2009/12/14	10.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.25	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
05/11/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.00	Put	Currency Future	497.0000	538.0000	8.249	0	0	0
05/11/2009	£ / R	2009/12/14	18.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,720.0000	2,647.0000	(2.684)	0	0	0
05/11/2009	£ / R	2009/12/14	17.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,128.0000	2,056.0000	(3.383)	0	0	0
05/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	566.0000	610.0000	7.774	0	0	0

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05/11/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,177.0000	2,104.0000	(3.353)	0	0	0
05/11/2009	£ / R 2009/12/14	8.15	Call	Currency Future	4,613.0000	4,541.0000	(1.561)	0	0	0
05/11/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,138.0000	7,210.0000	1.009	0	0	0
05/11/2009	£ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	9.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,565.0000	3,491.0000	(2.076)	0	0	0
05/11/2009	£ / R 2009/12/14	15.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,539.0000	1,606.0000	4.353	0	0	0
05/11/2009	£ / R 2009/12/14	18.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	£ / R 2009/12/14	10.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	20.15	Put	Currency Future	7,388.0000	7,460.0000	0.975	0	0	0
05/11/2009	£ / R 2009/12/14	10.90	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	£ / R 2009/12/14	16.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
05/11/2009	£ / R 2009/12/14	9.20	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R 2009/12/14	14.00	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
05/11/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,063.0000	994.0000	(6.491)	0	0	0
05/11/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,148.0000	3,219.0000	2.255	0	0	0
05/11/2009	£ / R 2009/12/14	15.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R 2009/12/14	20.50	Put	Currency Future	7,738.0000	7,810.0000	0.930	0	0	0
05/11/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,216.0000	3,142.0000	(2.301)	0	0	0
05/11/2009	£ / R 2009/12/14	16.00	Put	Currency Future	3,247.0000	3,319.0000	2.217	0	0	0
05/11/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,736.0000	1,663.0000	(4.205)	0	0	0
05/11/2009	£ / R 2009/12/14	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	12.10	Call	Currency Future	773.0000	709.0000	(8.279)	0	0	0
05/11/2009	£ / R 2009/12/14	13.20	Put	Currency Future	638.0000	685.0000	7.367	0	0	0
05/11/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,110.0000	1,037.0000	(6.577)	0	0	0
05/11/2009	£ / R 2009/12/14	20.45	Put	Currency Future	7,688.0000	7,760.0000	0.937	0	0	0
05/11/2009	£ / R 2009/12/14	15.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R 2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	8.00	Call	Currency Future	4,763.0000	4,691.0000	(1.512)	0	0	0
05/11/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,292.0000	4,364.0000	1.678	0	0	0
05/11/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,571.0000	2,498.0000	(2.839)	0	0	0
05/11/2009	£ / R 2009/12/14	14.05	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
05/11/2009	£ / R 2009/12/14	20.30	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
05/11/2009	£ / R	2009/12/14	16.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
05/11/2009	£ / R	2009/12/14	11.70	Put	Currency Future	47.0000	47.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,438.0000	7,510.0000	0.968	0	0	0
05/11/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,140.0000	5,212.0000	1.401	0	0	0
05/11/2009	£ / R	2009/12/14	18.50	Put	Currency Future	5,739.0000	5,811.0000	1.255	0	0	0
05/11/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,590.0000	1,517.0000	(4.591)	0	0	0
05/11/2009	£ / R	2009/12/14	9.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,354.0000	1,419.0000	4.801	0	0	0
05/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,844.0000	3,916.0000	1.873	0	0	0
05/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	201.0000	176.0000	(12.438)	0	0	0
05/11/2009	£ / R	2009/12/14	10.70	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,446.0000	3,518.0000	2.089	0	0	0
05/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,653.0000	2,724.0000	2.676	0	0	0
05/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,238.0000	7,310.0000	0.995	0	0	0
05/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
05/11/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,545.0000	3,617.0000	2.031	0	0	0
05/11/2009	£ / R	2009/12/14	11.20	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,275.0000	2,203.0000	(3.165)	0	0	0
05/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	956.0000	1,014.0000	6.067	0	0	0
05/11/2009	£ / R	2009/12/14	11.75	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
05/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,538.0000	7,610.0000	0.955	0	0	0
05/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	110.0000	119.0000	8.182	0	0	0
05/11/2009	£ / R	2009/12/14	9.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,314.0000	4,241.0000	(1.692)	0	0	0
05/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	33.0000	33.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.50	Put	Currency Future	3,745.0000	3,816.0000	1.896	0	0	0
05/11/2009	£ / R	2009/12/14	11.55	Put	Currency Future	39.0000	39.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,308.0000	2,379.0000	3.076	0	0	0
05/11/2009	£ / R	2009/12/14	10.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,079.0000	2,007.0000	(3.463)	0	0	0
05/11/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
05/11/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,300.0000	1,227.0000	(5.615)	0	0	0
05/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,308.0000	1,373.0000	4.969	0	0	0
05/11/2009	£ / R	2009/12/14	12.20	Call	Currency Future	697.0000	636.0000	(8.752)	0	0	0
05/11/2009	£ / R	2009/12/14	9.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.50	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,633.0000	1,701.0000	4.164	0	0	0
05/11/2009	£ / R	2009/12/14	12.15	Call	Currency Future	735.0000	672.0000	(8.571)	0	0	0
05/11/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,968.0000	2,895.0000	(2.460)	0	0	0
05/11/2009	£ / R	2009/12/14	12.25	Put	Currency Future	148.0000	160.0000	8.108	0	0	0
05/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R	2009/12/14	16.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,266.0000	3,192.0000	(2.266)	0	0	0
05/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,354.0000	1,419.0000	4.801	0	0	0
05/11/2009	£ / R	2009/12/14	12.25	Call	Currency Future	661.0000	601.0000	(9.077)	0	0	0
05/11/2009	£ / R	2009/12/14	17.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,638.0000	6,711.0000	1.100	0	0	0
05/11/2009	£ / R	2009/12/14	12.95	Call	Currency Future	277.0000	243.0000	(12.274)	0	0	0
05/11/2009	£ / R	2009/12/14	9.45	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/11/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,752.0000	2,823.0000	2.580	0	0	0
05/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,463.0000	4,391.0000	(1.613)	0	0	0
05/11/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,603.0000	2,675.0000	2.766	0	0	0
05/11/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,689.0000	5,761.0000	1.266	0	0	0
05/11/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,316.0000	3,241.0000	(2.262)	0	0	0
05/11/2009	£ / R	2009/12/14	16.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,950.0000	3,021.0000	2.407	0	0	0
05/11/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,695.0000	3,766.0000	1.922	0	0	0
05/11/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,637.0000	8,710.0000	0.845	0	0	0
05/11/2009	£ / R	2009/12/14	12.75	Put	Currency Future	342.0000	374.0000	9.357	0	0	0
05/11/2009	£ / R	2009/12/14	7.75	Call	Currency Future	5,013.0000	4,941.0000	(1.436)	0	0	0
05/11/2009	£ / R	2009/12/14	17.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R	2009/12/14	14.45	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
05/11/2009	£ / R	2009/12/14	15.35	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
05/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	873.0000	929.0000	6.415	0	0	0
05/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R	2009/12/14	12.75	Call	Currency Future	356.0000	314.0000	(11.798)	0	0	0
05/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,537.0000	8,610.0000	0.855	0	0	0
05/11/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,586.0000	1,654.0000	4.288	0	0	0
05/11/2009	£ / R	2009/12/14	13.25	Put	Currency Future	675.0000	724.0000	7.259	0	0	0
05/11/2009	£ / R	2009/12/14	12.15	Put	Currency Future	121.0000	132.0000	9.091	0	0	0
05/11/2009	£ / R	2009/12/14	10.85	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	89.0000	96.0000	7.865	0	0	0
05/11/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,940.0000	5,012.0000	1.457	0	0	0
05/11/2009	£ / R	2009/12/14	9.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R	2009/12/14	8.75	Call	Currency Future	4,014.0000	3,941.0000	(1.819)	0	0	0
05/11/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,538.0000	6,611.0000	1.117	0	0	0
05/11/2009	£ / R	2009/12/14	14.30	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
05/11/2009	£ / R	2009/12/14	11.80	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
05/11/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,932.0000	1,859.0000	(3.778)	0	0	0
05/11/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	136.0000	119.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,167.0000	3,093.0000	(2.337)	0	0	0
05/11/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,513.0000	4,441.0000	(1.595)	0	0	0
05/11/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,348.0000	1,275.0000	(5.415)	0	0	0
05/11/2009	£ / R	2009/12/14	8.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,465.0000	3,391.0000	(2.136)	0	0	0
05/11/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,727.0000	1,796.0000	3.995	0	0	0
05/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
05/11/2009	£ / R	2009/12/14	9.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,988.0000	7,060.0000	1.030	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,037.0000	9,110.0000	0.808	0	0	0
05/11/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
05/11/2009	£ / R	2009/12/14	13.25	Call	Currency Future	189.0000	165.0000	(12.698)	0	0	0
05/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
05/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	295.0000	260.0000	(11.864)	0	0	0
05/11/2009	£ / R	2009/12/14	12.45	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
05/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,987.0000	9,060.0000	0.812	0	0	0
05/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,439.0000	5,511.0000	1.324	0	0	0
05/11/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,641.0000	4,713.0000	1.551	0	0	0
05/11/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,087.0000	9,160.0000	0.803	0	0	0
05/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	15.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,473.0000	2,400.0000	(2.952)	0	0	0
05/11/2009	£ / R	2009/12/14	12.40	Put	Currency Future	195.0000	211.0000	8.205	0	0	0
05/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,446.0000	1,512.0000	4.564	0	0	0
05/11/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,093.0000	4,165.0000	1.759	0	0	0
05/11/2009	£ / R	2009/12/14	12.45	Call	Currency Future	526.0000	471.0000	(10.456)	0	0	0
05/11/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,990.0000	5,062.0000	1.443	0	0	0
05/11/2009	£ / R	2009/12/14	16.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,090.0000	5,162.0000	1.415	0	0	0
05/11/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,863.0000	4,791.0000	(1.481)	0	0	0
05/11/2009	£ / R	2009/12/14	11.45	Put	Currency Future	35.0000	35.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	10.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.50	Call	Currency Future	495.0000	442.0000	(10.707)	0	0	0
05/11/2009	£ / R	2009/12/14	12.40	Call	Currency Future	558.0000	502.0000	(10.036)	0	0	0
05/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
05/11/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,913.0000	4,841.0000	(1.465)	0	0	0
05/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	112.0000	98.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.05	Put	Currency Future	531.0000	573.0000	7.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,918.0000	2,845.0000	(2.502)	0	0	0
05/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,702.0000	2,774.0000	2.665	0	0	0
05/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,492.0000	1,559.0000	4.491	0	0	0
05/11/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,415.0000	3,341.0000	(2.167)	0	0	0
05/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	13.05	Call	Currency Future	244.0000	214.0000	(12.295)	0	0	0
05/11/2009	£ / R	2009/12/14	9.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,764.0000	3,691.0000	(1.939)	0	0	0
05/11/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.60	Call	Currency Future	436.0000	386.0000	(11.468)	0	0	0
05/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
05/11/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	956.0000	1,014.0000	6.067	0	0	0
05/11/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	977.0000	909.0000	(6.960)	0	0	0
05/11/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,787.0000	8,860.0000	0.831	0	0	0
05/11/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,823.0000	1,892.0000	3.785	0	0	0
05/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	432.0000	469.0000	8.565	0	0	0
05/11/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	999.0000	1,058.0000	5.906	0	0	0
05/11/2009	£ / R	2009/12/14	11.85	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
05/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,801.0000	2,872.0000	2.535	0	0	0
05/11/2009	£ / R	2009/12/14	8.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,554.0000	2,625.0000	2.780	0	0	0
05/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
05/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
05/11/2009	£ / R	2009/12/14	15.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,741.0000	4,813.0000	1.519	0	0	0
05/11/2009	£ / R	2009/12/14	12.60	Put	Currency Future	272.0000	295.0000	8.456	0	0	0
05/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,919.0000	1,989.0000	3.648	0	0	0
05/11/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,595.0000	3,667.0000	2.003	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,496.0000	3,567.0000	2.031	0	0	0
05/11/2009	£ / R	2009/12/14	12.55	Put	Currency Future	251.0000	273.0000	8.765	0	0	0
05/11/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,964.0000	3,891.0000	(1.842)	0	0	0
05/11/2009	£ / R	2009/12/14	15.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2009/12/14	14.75	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R	2009/12/14	16.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
05/11/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,670.0000	2,597.0000	(2.734)	0	0	0
05/11/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,963.0000	4,891.0000	(1.451)	0	0	0
05/11/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,738.0000	6,811.0000	1.083	0	0	0
05/11/2009	£ / R	2009/12/14	8.70	Call	Currency Future	4,064.0000	3,991.0000	(1.796)	0	0	0
05/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,589.0000	5,661.0000	1.288	0	0	0
05/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	112.0000	98.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	8.65	Call	Currency Future	4,114.0000	4,041.0000	(1.774)	0	0	0
05/11/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.30	Call	Currency Future	177.0000	154.0000	(12.994)	0	0	0
05/11/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,098.0000	3,170.0000	2.324	0	0	0
05/11/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,239.0000	5,312.0000	1.393	0	0	0
05/11/2009	£ / R	2009/12/14	17.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R	2009/12/14	20.70	Put	Currency Future	7,937.0000	8,010.0000	0.920	0	0	0
05/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,400.0000	1,465.0000	4.643	0	0	0
05/11/2009	£ / R	2009/12/14	13.55	Call	Currency Future	128.0000	112.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	20.55	Put	Currency Future	7,788.0000	7,860.0000	0.924	0	0	0
05/11/2009	£ / R	2009/12/14	17.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,489.0000	5,561.0000	1.312	0	0	0
05/11/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.70	Put	Currency Future	3,944.0000	4,015.0000	1.800	0	0	0
05/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,218.0000	1,281.0000	5.172	0	0	0
05/11/2009	£ / R	2009/12/14	13.55	Put	Currency Future	914.0000	971.0000	6.236	0	0	0
05/11/2009	£ / R	2009/12/14	16.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,161.0000	2,232.0000	3.286	0	0	0
05/11/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,488.0000	7,560.0000	0.962	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,790.0000	4,863.0000	1.524	0	0	0
05/11/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2009/12/14	14.20	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
05/11/2009	£ / R	2009/12/14	18.55	Put	Currency Future	5,789.0000	5,861.0000	1.244	0	0	0
05/11/2009	£ / R	2009/12/14	14.85	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
05/11/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.85	Put	Currency Future	401.0000	436.0000	8.728	0	0	0
05/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
05/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,633.0000	1,701.0000	4.164	0	0	0
05/11/2009	£ / R	2009/12/14	16.65	Put	Currency Future	3,894.0000	3,966.0000	1.849	0	0	0
05/11/2009	£ / R	2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,113.0000	2,184.0000	3.360	0	0	0
05/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,085.0000	1,146.0000	5.622	0	0	0
05/11/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,253.0000	1,180.0000	(5.826)	0	0	0
05/11/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,788.0000	6,861.0000	1.075	0	0	0
05/11/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,813.0000	4,741.0000	(1.496)	0	0	0
05/11/2009	£ / R	2009/12/14	12.85	Call	Currency Future	314.0000	277.0000	(11.783)	0	0	0
05/11/2009	£ / R	2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,015.0000	2,086.0000	3.524	0	0	0
05/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
05/11/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,588.0000	7,660.0000	0.949	0	0	0
05/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
05/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	136.0000	119.0000	(12.500)	0	0	0
05/11/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,981.0000	1,908.0000	(3.685)	0	0	0
05/11/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	8.60	Call	Currency Future	4,164.0000	4,091.0000	(1.753)	0	0	0
05/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	5,938.0000	6,011.0000	1.229	0	0	0
05/11/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,406.0000	2,478.0000	2.993	0	0	0
05/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
05/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	956.0000	1,014.0000	6.067	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R 2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,775.0000	1,844.0000	3.887	0	0	0
05/11/2009	£ / R 2009/12/14	10.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,325.0000	2,252.0000	(3.140)	0	0	0
05/11/2009	£ / R 2009/12/14	8.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R 2009/12/14	15.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,446.0000	1,512.0000	4.564	0	0	0
05/11/2009	£ / R 2009/12/14	13.60	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
05/11/2009	£ / R 2009/12/14	8.35	Call	Currency Future	4,413.0000	4,341.0000	(1.632)	0	0	0
05/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
05/11/2009	£ / R 2009/12/14	13.75	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
05/11/2009	£ / R 2009/12/14	17.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,887.0000	8,960.0000	0.821	0	0	0
05/11/2009	£ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,851.0000	2,922.0000	2.490	0	0	0
05/11/2009	£ / R 2009/12/14	15.05	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
05/11/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,088.0000	7,160.0000	1.016	0	0	0
05/11/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,031.0000	1,957.0000	(3.644)	0	0	0
05/11/2009	£ / R 2009/12/14	8.55	Call	Currency Future	4,214.0000	4,141.0000	(1.732)	0	0	0
05/11/2009	£ / R 2009/12/14	14.50	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
05/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,173.0000	1,236.0000	5.371	0	0	0
05/11/2009	£ / R 2009/12/14	13.30	Put	Currency Future	713.0000	764.0000	7.153	0	0	0
05/11/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,040.0000	5,112.0000	1.429	0	0	0
05/11/2009	£ / R 2009/12/14	12.30	Put	Currency Future	162.0000	176.0000	8.642	0	0	0
05/11/2009	£ / R 2009/12/14	18.60	Put	Currency Future	5,839.0000	5,911.0000	1.233	0	0	0
05/11/2009	£ / R 2009/12/14	15.20	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
05/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,823.0000	1,892.0000	3.785	0	0	0
05/11/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,522.0000	2,449.0000	(2.895)	0	0	0
05/11/2009	£ / R 2009/12/14	10.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	16.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,680.0000	1,749.0000	4.107	0	0	0
05/11/2009	£ / R 2009/12/14	13.15	Put	Currency Future	601.0000	647.0000	7.654	0	0	0
05/11/2009	£ / R 2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R 2009/12/14	12.30	Call	Currency Future	626.0000	567.0000	(9.425)	0	0	0
05/11/2009	£ / R 2009/12/14	20.60	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
05/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	215.0000	188.0000	(12.558)	0	0	0
05/11/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.50	Put	Currency Future	231.0000	251.0000	8.658	0	0	0
05/11/2009	£ / R	2009/12/14	20.60	Put	Currency Future	7,838.0000	7,910.0000	0.919	0	0	0
05/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	432.0000	469.0000	8.565	0	0	0
05/11/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,038.0000	7,110.0000	1.023	0	0	0
05/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	591.0000	534.0000	(9.645)	0	0	0
05/11/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,188.0000	7,260.0000	1.002	0	0	0
05/11/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,864.0000	3,791.0000	(1.889)	0	0	0
05/11/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,737.0000	8,810.0000	0.836	0	0	0
05/11/2009	£ / R	2009/12/14	15.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2009/12/14	15.00	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
05/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
05/11/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,198.0000	3,269.0000	2.220	0	0	0
05/11/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,259.0000	2,330.0000	3.143	0	0	0
05/11/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,129.0000	1,191.0000	5.492	0	0	0
05/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	295.0000	260.0000	(11.864)	0	0	0
05/11/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,691.0000	4,763.0000	1.535	0	0	0
05/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,161.0000	2,232.0000	3.286	0	0	0
05/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	5,113.0000	5,041.0000	(1.408)	0	0	0
05/11/2009	£ / R	2009/12/14	10.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	15.10	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
05/11/2009	£ / R	2009/12/14	13.80	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0
05/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
05/11/2009	£ / R	2009/12/14	17.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,505.0000	2,576.0000	2.834	0	0	0
05/11/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,357.0000	2,428.0000	3.012	0	0	0
05/11/2009	£ / R	2009/12/14	12.55	Call	Currency Future	465.0000	413.0000	(11.183)	0	0	0
05/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,680.0000	1,749.0000	4.107	0	0	0
05/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,542.0000	1,468.0000	(4.799)	0	0	0
05/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,871.0000	1,941.0000	3.741	0	0	0
05/11/2009	£ / R	2009/12/14	8.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	12.65	Put	Currency Future	295.0000	319.0000	8.136	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
05/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
05/11/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,189.0000	5,262.0000	1.407	0	0	0
05/11/2009	£ / R	2009/12/14	15.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/11/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,064.0000	2,135.0000	3.440	0	0	0
05/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	873.0000	929.0000	6.415	0	0	0
05/11/2009	£ / R	2009/12/14	12.65	Call	Currency Future	408.0000	360.0000	(11.765)	0	0	0
05/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,263.0000	1,327.0000	5.067	0	0	0
05/11/2009	£ / R	2009/12/14	11.25	Put	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,456.0000	2,527.0000	2.891	0	0	0
05/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	566.0000	610.0000	7.774	0	0	0
05/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	178.0000	193.0000	8.427	0	0	0
05/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,308.0000	2,379.0000	3.076	0	0	0
05/11/2009	£ / R	2009/12/14	9.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	14.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
05/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	166.0000	145.0000	(12.651)	0	0	0
05/11/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
05/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,871.0000	1,941.0000	3.741	0	0	0
05/11/2009	£ / R	2009/12/14	16.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	792.0000	845.0000	6.692	0	0	0
05/11/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,687.0000	8,760.0000	0.840	0	0	0
05/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
05/11/2009	£ / R	2009/12/14	14.70	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
05/11/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,143.0000	4,215.0000	1.738	0	0	0
05/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	105.0000	92.0000	(12.381)	0	0	0
05/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,919.0000	1,989.0000	3.648	0	0	0
05/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	752.0000	804.0000	6.915	0	0	0
05/11/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,688.0000	6,761.0000	1.092	0	0	0
05/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,173.0000	1,236.0000	5.371	0	0	0
05/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	999.0000	1,058.0000	5.906	0	0	0
05/11/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,515.0000	3,441.0000	(2.105)	0	0	0
05/11/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,967.0000	2,037.0000	3.559	0	0	0
05/11/2009	£ / R	2009/12/14	18.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	215.0000	188.0000	(12.558)	0	0	0
05/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	15.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,210.0000	2,281.0000	3.213	0	0	0
05/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,218.0000	1,281.0000	5.172	0	0	0
05/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,999.0000	3,071.0000	2.401	0	0	0
05/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
05/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
05/11/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	318.0000	344.0000	8.176	0	0	0
05/11/2009	£ / R	2009/12/14	14.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
05/11/2009	£ / R	2009/12/14	17.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R	2009/12/14	20.65	Put	Currency Future	7,888.0000	7,960.0000	0.913	0	0	0
05/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,042.0000	1,102.0000	5.758	0	0	0
05/11/2009	£ / R	2009/12/14	16.55	Put	Currency Future	3,794.0000	3,866.0000	1.898	0	0	0
05/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,085.0000	1,146.0000	5.622	0	0	0
05/11/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,018.0000	2,945.0000	(2.419)	0	0	0
05/11/2009	£ / R	2009/12/14	12.70	Call	Currency Future	381.0000	335.0000	(12.073)	0	0	0
05/11/2009	£ / R	2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	145.0000	127.0000	(12.414)	0	0	0
05/11/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,138.0000	6,211.0000	1.189	0	0	0
05/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	105.0000	92.0000	(12.381)	0	0	0
05/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	601.0000	647.0000	7.654	0	0	0
05/11/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,042.0000	1,102.0000	5.758	0	0	0
05/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	229.0000	200.0000	(12.664)	0	0	0
05/11/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,137.0000	8,210.0000	0.897	0	0	0
05/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
05/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
05/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	5,888.0000	5,961.0000	1.240	0	0	0
05/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	832.0000	887.0000	6.611	0	0	0
05/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	638.0000	685.0000	7.367	0	0	0
05/11/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,488.0000	6,561.0000	1.125	0	0	0
05/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	201.0000	176.0000	(12.438)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	166.0000	145.0000	(12.651)	0	0	0
05/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	752.0000	804.0000	6.915	0	0	0
05/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	145.0000	127.0000	(12.414)	0	0	0
05/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	832.0000	887.0000	6.611	0	0	0
05/11/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,491.0000	4,563.0000	1.603	0	0	0
05/11/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,487.0000	8,560.0000	0.860	0	0	0
05/11/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,387.0000	8,460.0000	0.870	0	0	0
05/11/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,388.0000	6,461.0000	1.143	0	0	0
05/11/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,615.0000	3,541.0000	(2.047)	0	0	0
05/11/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	9.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,621.0000	2,548.0000	(2.785)	0	0	0
05/11/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,639.0000	1,566.0000	(4.454)	0	0	0
05/11/2009	£ / R	2009/12/14	10.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	11.15	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,406.0000	2,478.0000	2.993	0	0	0
05/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
05/11/2009	£ / R	2009/12/14	17.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,392.0000	4,464.0000	1.639	0	0	0
05/11/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,087.0000	8,160.0000	0.903	0	0	0
05/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,814.0000	3,741.0000	(1.914)	0	0	0
05/11/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,088.0000	6,161.0000	1.199	0	0	0
05/11/2009	£ / R	2009/12/14	18.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,188.0000	6,261.0000	1.180	0	0	0
05/11/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,193.0000	4,264.0000	1.693	0	0	0
05/11/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,187.0000	8,260.0000	0.892	0	0	0
05/11/2009	£ / R	2009/12/14	16.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,834.0000	1,761.0000	(3.980)	0	0	0
05/11/2009	£ / R	2009/12/14	8.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,819.0000	2,746.0000	(2.590)	0	0	0
05/11/2009	£ / R	2009/12/14	9.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2009/12/14	10.95	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2009/12/14	8.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	£ / R	2009/12/14	18.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,914.0000	3,841.0000	(1.865)	0	0	0
05/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,308.0000	1,373.0000	4.969	0	0	0
05/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
05/11/2009	£ / R	2010/03/15			Currency Future	12.9743	12.8992	(0.579)	12.9400	12.9300	1,193
05/11/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,429.0000	4,354.0000	(1.693)	0	0	0
05/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,583.0000	8,657.0000	0.862	0	0	0
05/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	250.0000	267.0000	6.800	0	0	0
05/11/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,251.0000	5,325.0000	1.409	0	0	0
05/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2010/03/15	13.05	Call	Currency Future	571.0000	532.0000	(6.830)	0	0	0
05/11/2009	£ / R	2010/03/15	20.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,289.0000	3,360.0000	2.159	0	0	0
05/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
05/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,782.0000	8,856.0000	0.843	0	0	0
05/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	646.0000	682.0000	5.573	0	0	0
05/11/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,031.0000	9,105.0000	0.819	0	0	0
05/11/2009	£ / R	2010/03/15	20.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,433.0000	8,508.0000	0.889	0	0	0
05/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,791.0000	6,865.0000	1.090	0	0	0
05/11/2009	£ / R	2010/03/15	19.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,837.0000	3,762.0000	(1.955)	0	0	0
05/11/2009	£ / R	2010/03/15	18.00	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2010/03/15	18.20	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,599.0000	5,673.0000	1.322	0	0	0
05/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/03/15	9.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,627.0000	4,552.0000	(1.621)	0	0	0
05/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,239.0000	7,313.0000	1.022	0	0	0
05/11/2009	£ / R	2010/03/15	21.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	19.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
05/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,040.0000	7,114.0000	1.051	0	0	0
05/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
05/11/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,444.0000	6,517.0000	1.133	0	0	0
05/11/2009	£ / R	2010/03/15	12.60	Put	Currency Future	409.0000	435.0000	6.357	0	0	0
05/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,988.0000	1,914.0000	(3.722)	0	0	0
05/11/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,052.0000	5,126.0000	1.465	0	0	0
05/11/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,528.0000	3,600.0000	2.041	0	0	0
05/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
05/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,199.0000	1,136.0000	(5.254)	0	0	0
05/11/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,632.0000	8,707.0000	0.869	0	0	0
05/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,538.0000	7,612.0000	0.982	0	0	0
05/11/2009	£ / R	2010/03/15	13.65	Call	Currency Future	379.0000	351.0000	(7.388)	0	0	0
05/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,281.0000	4,206.0000	(1.752)	0	0	0
05/11/2009	£ / R	2010/03/15	18.45	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,457.0000	4,531.0000	1.660	0	0	0
05/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	234.0000	249.0000	6.410	0	0	0
05/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,593.0000	6,666.0000	1.107	0	0	0
05/11/2009	£ / R	2010/03/15	13.25	Put	Currency Future	773.0000	813.0000	5.175	0	0	0
05/11/2009	£ / R	2010/03/15	8.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,055.0000	1,102.0000	4.455	0	0	0
05/11/2009	£ / R	2010/03/15	20.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,499.0000	5,573.0000	1.346	0	0	0
05/11/2009	£ / R	2010/03/15	18.50	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,748.0000	5,822.0000	1.287	0	0	0
05/11/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,489.0000	1,543.0000	3.627	0	0	0
05/11/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,407.0000	2,471.0000	2.659	0	0	0
05/11/2009	£ / R	2010/03/15	21.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2010/03/15	20.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,092.0000	1,032.0000	(5.495)	0	0	0
05/11/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,384.0000	3,456.0000	2.128	0	0	0

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05/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,100.0000	3,025.0000	(2.419)	0	0	0
05/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	188.0000	201.0000	6.915	0	0	0
05/11/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,549.0000	5,623.0000	1.334	0	0	0
05/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	420.0000	389.0000	(7.381)	0	0	0
05/11/2009	£ / R	2010/03/15	12.10	Put	Currency Future	218.0000	233.0000	6.881	0	0	0
05/11/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,100.0000	3,169.0000	2.226	0	0	0
05/11/2009	£ / R	2010/03/15	19.30	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
05/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	£ / R	2010/03/15	16.45	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
05/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
05/11/2009	£ / R	2010/03/15	12.60	Call	Currency Future	784.0000	734.0000	(6.378)	0	0	0
05/11/2009	£ / R	2010/03/15	19.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
05/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	498.0000	463.0000	(7.028)	0	0	0
05/11/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,637.0000	7,712.0000	0.982	0	0	0
05/11/2009	£ / R	2010/03/15	13.50	Put	Currency Future	945.0000	990.0000	4.762	0	0	0
05/11/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,025.0000	966.0000	(5.756)	0	0	0
05/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,362.0000	2,425.0000	2.667	0	0	0
05/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	54.0000	54.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,163.0000	1,100.0000	(5.417)	0	0	0
05/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	515.0000	479.0000	(6.990)	0	0	0
05/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,737.0000	7,811.0000	0.956	0	0	0
05/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,542.0000	2,608.0000	2.596	0	0	0
05/11/2009	£ / R	2010/03/15	15.20	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
05/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.20	Put	Currency Future	741.0000	780.0000	5.263	0	0	0
05/11/2009	£ / R	2010/03/15	14.35	Call	Currency Future	239.0000	220.0000	(7.950)	0	0	0
05/11/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,990.0000	7,064.0000	1.059	0	0	0
05/11/2009	£ / R	2010/03/15	11.20	Put	Currency Future	76.0000	78.0000	2.632	0	0	0
05/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,129.0000	2,053.0000	(3.570)	0	0	0
05/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	175.0000	187.0000	6.857	0	0	0
05/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
05/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
05/11/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,259.0000	4,333.0000	1.737	0	0	0
05/11/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,963.0000	4,037.0000	1.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	18.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,480.0000	3,552.0000	2.069	0	0	0
05/11/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,245.0000	6,319.0000	1.185	0	0	0
05/11/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,240.0000	1,172.0000	(5.484)	0	0	0
05/11/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,649.0000	5,723.0000	1.310	0	0	0
05/11/2009	£ / R	2010/03/15	18.40	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	166.0000	173.0000	4.217	0	0	0
05/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,380.0000	4,305.0000	(1.712)	0	0	0
05/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,450.0000	5,524.0000	1.358	0	0	0
05/11/2009	£ / R	2010/03/15	16.00	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
05/11/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,234.0000	8,309.0000	0.911	0	0	0
05/11/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,953.0000	5,027.0000	1.494	0	0	0
05/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,058.0000	999.0000	(5.577)	0	0	0
05/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	344.0000	366.0000	6.395	0	0	0
05/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,002.0000	2,927.0000	(2.498)	0	0	0
05/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,777.0000	4,701.0000	(1.591)	0	0	0
05/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	449.0000	417.0000	(7.127)	0	0	0
05/11/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,438.0000	7,512.0000	0.995	0	0	0
05/11/2009	£ / R	2010/03/15	19.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
05/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	590.0000	550.0000	(6.780)	0	0	0
05/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,130.0000	9,205.0000	0.821	0	0	0
05/11/2009	£ / R	2010/03/15	14.20	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
05/11/2009	£ / R	2010/03/15	15.40	Call	Currency Future	117.0000	107.0000	(8.547)	0	0	0
05/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,588.0000	7,662.0000	0.975	0	0	0
05/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,092.0000	1,140.0000	4.396	0	0	0
05/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	875.0000	918.0000	4.914	0	0	0
05/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
05/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
05/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,334.0000	8,408.0000	0.888	0	0	0
05/11/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,669.0000	1,597.0000	(4.314)	0	0	0
05/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,850.0000	1,777.0000	(3.946)	0	0	0
05/11/2009	£ / R	2010/03/15	16.90	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	11,630
05/11/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,614.0000	1,671.0000	3.532	0	0	0
05/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,896.0000	1,822.0000	(3.903)	0	0	0
05/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,807.0000	2,731.0000	(2.708)	0	0	0
05/11/2009	£ / R	2010/03/15	20.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	169.0000	156.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,506.0000	4,580.0000	1.642	0	0	0
05/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,917.0000	1,977.0000	3.130	0	0	0
05/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,657.0000	1,714.0000	3.440	0	0	0
05/11/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	31.0000	31.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.15	Call	Currency Future	533.0000	496.0000	(6.942)	0	0	0
05/11/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,095.0000	2,157.0000	2.959	0	0	0
05/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,493.0000	6,567.0000	1.140	0	0	0
05/11/2009	£ / R	2010/03/15	12.40	Call	Currency Future	898.0000	844.0000	(6.013)	0	0	0
05/11/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,642.0000	6,716.0000	1.114	0	0	0
05/11/2009	£ / R	2010/03/15	8.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	387.0000	411.0000	6.202	0	0	0
05/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
05/11/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,344.0000	6,418.0000	1.166	0	0	0
05/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,700.0000	1,757.0000	3.353	0	0	0
05/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,832.0000	8,906.0000	0.838	0	0	0
05/11/2009	£ / R	2010/03/15	17.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	12.40	Put	Currency Future	324.0000	345.0000	6.481	0	0	0
05/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,432.0000	3,504.0000	2.098	0	0	0
05/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	811.0000	760.0000	(6.289)	0	0	0
05/11/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,981.0000	9,056.0000	0.835	0	0	0
05/11/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,687.0000	7,761.0000	0.963	0	0	0
05/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,242.0000	3,312.0000	2.159	0	0	0
05/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,488.0000	7,562.0000	0.988	0	0	0
05/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,005.0000	3,075.0000	2.329	0	0	0
05/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,483.0000	8,557.0000	0.872	0	0	0
05/11/2009	£ / R	2010/03/15	18.35	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	20.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	11.40	Put	Currency Future	95.0000	98.0000	3.158	0	0	0
05/11/2009	£ / R	2010/03/15	10.20	Put	Currency Future	32.0000	32.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.90	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
05/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,479.0000	4,404.0000	(1.674)	0	0	0
05/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	281.0000	259.0000	(7.829)	0	0	0
05/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,400.0000	5,474.0000	1.370	0	0	0
05/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	869.0000	815.0000	(6.214)	0	0	0
05/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,698.0000	5,772.0000	1.299	0	0	0
05/11/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,201.0000	5,275.0000	1.423	0	0	0
05/11/2009	£ / R	2010/03/15	13.15	Put	Currency Future	709.0000	747.0000	5.360	0	0	0
05/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,578.0000	4,503.0000	(1.638)	0	0	0
05/11/2009	£ / R	2010/03/15	12.65	Call	Currency Future	757.0000	708.0000	(6.473)	0	0	0
05/11/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,180.0000	9,255.0000	0.817	0	0	0
05/11/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,904.0000	2,829.0000	(2.583)	0	0	0
05/11/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,588.0000	2,654.0000	2.550	0	0	0
05/11/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,388.0000	7,462.0000	1.002	0	0	0
05/11/2009	£ / R	2010/03/15	13.00	Put	Currency Future	616.0000	651.0000	5.682	0	0	0
05/11/2009	£ / R	2010/03/15	12.95	Call	Currency Future	611.0000	570.0000	(6.710)	0	0	0
05/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,207.0000	1,257.0000	4.143	0	0	0
05/11/2009	£ / R	2010/03/15	14.40	Call	Currency Future	231.0000	213.0000	(7.792)	0	0	0
05/11/2009	£ / R	2010/03/15	22.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,942.0000	1,868.0000	(3.811)	0	0	0
05/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	587.0000	621.0000	5.792	0	0	0
05/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,986.0000	3,910.0000	(1.907)	0	0	0
05/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,563.0000	2,488.0000	(2.926)	0	0	0
05/11/2009	£ / R	2010/03/15	20.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,281.0000	1,213.0000	(5.308)	0	0	0
05/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,139.0000	7,214.0000	1.051	0	0	0
05/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,788.0000	3,713.0000	(1.980)	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
05/11/2009	£ / R	2010/03/15	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,345.0000	3,270.0000	(2.242)	0	0	0
05/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
05/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	929.0000	873.0000	(6.028)	0	0	0
05/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	157.0000	164.0000	4.459	0	0	0
05/11/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,189.0000	7,263.0000	1.029	0	0	0
05/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,452.0000	2,516.0000	2.610	0	0	0
05/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,841.0000	6,915.0000	1.082	0	0	0
05/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,976.0000	4,901.0000	(1.507)	0	0	0
05/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	45.0000	45.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,541.0000	3,466.0000	(2.118)	0	0	0
05/11/2009	£ / R	2010/03/15	12.35	Put	Currency Future	305.0000	324.0000	6.230	0	0	0
05/11/2009	£ / R	2010/03/15	12.65	Put	Currency Future	433.0000	459.0000	6.005	0	0	0
05/11/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,330.0000	4,255.0000	(1.732)	0	0	0
05/11/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,572.0000	1,628.0000	3.562	0	0	0
05/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,151.0000	5,225.0000	1.437	0	0	0
05/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.65	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/03/15	15.45	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
05/11/2009	£ / R	2010/03/15	19.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/03/15	18.65	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
05/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,855.0000	2,780.0000	(2.627)	0	0	0
05/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
05/11/2009	£ / R	2010/03/15	20.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,130.0000	1,179.0000	4.336	0	0	0
05/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,826.0000	4,751.0000	(1.554)	0	0	0
05/11/2009	£ / R	2010/03/15	9.35	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R	2010/03/15	11.45	Put	Currency Future	101.0000	104.0000	2.970	0	0	0
05/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	731.0000	683.0000	(6.566)	0	0	0
05/11/2009	£ / R	2010/03/15	13.85	Call	Currency Future	331.0000	306.0000	(7.553)	0	0	0
05/11/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,891.0000	6,965.0000	1.074	0	0	0
05/11/2009	£ / R	2010/03/15	8.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	17.30	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
05/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,194.0000	3,265.0000	2.223	0	0	0
05/11/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,804.0000	1,732.0000	(3.991)	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
05/11/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,625.0000	1,553.0000	(4.431)	0	0	0
05/11/2009	£ / R	2010/03/15	21.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,034.0000	1,960.0000	(3.638)	0	0	0
05/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,358.0000	4,432.0000	1.698	0	0	0
05/11/2009	£ / R	2010/03/15	11.10	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
05/11/2009	£ / R	2010/03/15	11.25	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
05/11/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,369.0000	2,294.0000	(3.166)	0	0	0
05/11/2009	£ / R	2010/03/15	9.45	Put	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,881.0000	8,956.0000	0.844	0	0	0
05/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
05/11/2009	£ / R	2010/03/15	18.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	224.0000	206.0000	(8.036)	0	0	0
05/11/2009	£ / R	2010/03/15	19.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/03/15	10.25	Put	Currency Future	33.0000	33.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	457.0000	484.0000	5.908	0	0	0
05/11/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,931.0000	9,006.0000	0.840	0	0	0
05/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	0
05/11/2009	£ / R	2010/03/15	16.10	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/03/15	9.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	7,886.0000	7,961.0000	0.951	0	0	0
05/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.30	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
05/11/2009	£ / R	2010/03/15	13.55	Call	Currency Future	406.0000	376.0000	(7.389)	0	0	0
05/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	29.0000	29.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,758.0000	2,682.0000	(2.756)	0	0	0
05/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	12.30	Call	Currency Future	960.0000	904.0000	(5.833)	0	0	0
05/11/2009	£ / R	2010/03/15	13.45	Call	Currency Future	434.0000	403.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	841.0000	882.0000	4.875	0	0	0
05/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,953.0000	2,878.0000	(2.540)	0	0	0
05/11/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,640.0000	3,565.0000	(2.060)	0	0	0
05/11/2009	£ / R	2010/03/15	12.50	Put	Currency Future	365.0000	388.0000	6.301	0	0	0
05/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	343.0000	317.0000	(7.580)	0	0	0
05/11/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,195.0000	6,269.0000	1.195	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	7,986.0000	8,060.0000	0.927	0	0	0
05/11/2009	£ / R	2010/03/15	19.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/03/15	12.30	Put	Currency Future	286.0000	304.0000	6.294	0	0	0
05/11/2009	£ / R	2010/03/15	13.75	Call	Currency Future	354.0000	328.0000	(7.345)	0	0	0
05/11/2009	£ / R	2010/03/15	12.05	Put	Currency Future	203.0000	217.0000	6.897	0	0	0
05/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,528.0000	4,453.0000	(1.656)	0	0	0
05/11/2009	£ / R	2010/03/15	12.25	Put	Currency Future	268.0000	285.0000	6.343	0	0	0
05/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
05/11/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,168.0000	1,218.0000	4.281	0	0	0
05/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
05/11/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,940.0000	7,015.0000	1.081	0	0	0
05/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.35	Call	Currency Future	465.0000	432.0000	(7.097)	0	0	0
05/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,284.0000	8,358.0000	0.893	0	0	0
05/11/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,450.0000	1,380.0000	(4.828)	0	0	0
05/11/2009	£ / R	2010/03/15	13.90	Call	Currency Future	320.0000	296.0000	(7.500)	0	0	0
05/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,209.0000	4,284.0000	1.782	0	0	0
05/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,709.0000	2,634.0000	(2.769)	0	0	0
05/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	981.0000	1,027.0000	4.689	0	0	0
05/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,772.0000	2,840.0000	2.453	0	0	0
05/11/2009	£ / R	2010/03/15	12.50	Call	Currency Future	840.0000	787.0000	(6.310)	0	0	0
05/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
05/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,689.0000	3,614.0000	(2.033)	0	0	0
05/11/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,308.0000	4,382.0000	1.718	0	0	0
05/11/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,926.0000	4,851.0000	(1.523)	0	0	0
05/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,721.0000	3,794.0000	1.962	0	0	0
05/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	657.0000	612.0000	(6.849)	0	0	0
05/11/2009	£ / R	2010/03/15	21.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,759.0000	1,687.0000	(4.093)	0	0	0
05/11/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,052.0000	3,122.0000	2.294	0	0	0
05/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/11/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,704.0000	4,779.0000	1.594	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R 2010/03/15	12.85	Put	Currency Future	532.0000	563.0000	5.827	0	0	0
05/11/2009	£ / R 2010/03/15	19.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,246.0000	1,297.0000	4.093	0	0	0
05/11/2009	£ / R 2010/03/15	8.95	Call	Currency Future	4,035.0000	3,960.0000	(1.859)	0	0	0
05/11/2009	£ / R 2010/03/15	11.30	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
05/11/2009	£ / R 2010/03/15	17.95	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R 2010/03/15	21.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,295.0000	6,368.0000	1.160	0	0	0
05/11/2009	£ / R 2010/03/15	7.95	Call	Currency Future	5,026.0000	4,950.0000	(1.512)	0	0	0
05/11/2009	£ / R 2010/03/15	17.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
05/11/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,185.0000	8,259.0000	0.904	0	0	0
05/11/2009	£ / R 2010/03/15	8.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R 2010/03/15	10.30	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
05/11/2009	£ / R 2010/03/15	13.95	Call	Currency Future	310.0000	286.0000	(7.742)	0	0	0
05/11/2009	£ / R 2010/03/15	12.05	Call	Currency Future	1,127.0000	1,066.0000	(5.413)	0	0	0
05/11/2009	£ / R 2010/03/15	16.95	Put	Currency Future	4,012.0000	4,086.0000	1.844	0	0	0
05/11/2009	£ / R 2010/03/15	19.65	Put	Currency Future	6,692.0000	6,766.0000	1.106	0	0	0
05/11/2009	£ / R 2010/03/15	21.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	£ / R 2010/03/15	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,177.0000	2,101.0000	(3.491)	0	0	0
05/11/2009	£ / R 2010/03/15	17.95	Put	Currency Future	5,002.0000	5,076.0000	1.479	0	0	0
05/11/2009	£ / R 2010/03/15	19.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R 2010/03/15	9.25	Call	Currency Future	3,738.0000	3,663.0000	(2.006)	0	0	0
05/11/2009	£ / R 2010/03/15	16.65	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
05/11/2009	£ / R 2010/03/15	16.95	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
05/11/2009	£ / R 2010/03/15	21.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	£ / R 2010/03/15	8.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	£ / R 2010/03/15	14.05	Call	Currency Future	290.0000	268.0000	(7.586)	0	0	0
05/11/2009	£ / R 2010/03/15	22.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,682.0000	8,757.0000	0.864	0	0	0
05/11/2009	£ / R 2010/03/15	12.25	Call	Currency Future	992.0000	935.0000	(5.746)	0	0	0
05/11/2009	£ / R 2010/03/15	7.85	Call	Currency Future	5,125.0000	5,050.0000	(1.463)	0	0	0
05/11/2009	£ / R 2010/03/15	14.65	Call	Currency Future	197.0000	182.0000	(7.614)	0	0	0
05/11/2009	£ / R 2010/03/15	21.10	Put	Currency Future	8,135.0000	8,209.0000	0.910	0	0	0
05/11/2009	£ / R 2010/03/15	18.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	£ / R 2010/03/15	14.05	Put	Currency Future	1,366.0000	1,419.0000	3.880	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	13.10	Put	Currency Future	677.0000	714.0000	5.465	0	0	0
05/11/2009	£ / R	2010/03/15	18.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2010/03/15	9.40	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
05/11/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,848.0000	5,922.0000	1.265	0	0	0
05/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	633.0000	590.0000	(6.793)	0	0	11,630
05/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,147.0000	3,217.0000	2.224	0	0	0
05/11/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,591.0000	3,515.0000	(2.116)	0	0	0
05/11/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,873.0000	1,932.0000	3.150	0	0	0
05/11/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,146.0000	6,220.0000	1.204	0	0	0
05/11/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,182.0000	4,107.0000	(1.793)	0	0	0
05/11/2009	£ / R	2010/03/15	16.05	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
05/11/2009	£ / R	2010/03/15	10.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
05/11/2009	£ / R	2010/03/15	10.40	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.25	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
05/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	559.0000	591.0000	5.725	0	0	0
05/11/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,081.0000	9,155.0000	0.815	0	0	0
05/11/2009	£ / R	2010/03/15	14.95	Call	Currency Future	164.0000	150.0000	(8.537)	0	0	0
05/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,612.0000	2,536.0000	(2.910)	0	0	0
05/11/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,160.0000	4,234.0000	1.779	0	0	0
05/11/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,102.0000	5,176.0000	1.450	0	0	0
05/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,140.0000	2,201.0000	2.850	0	0	0
05/11/2009	£ / R	2010/03/15	17.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	£ / R	2010/03/15	17.10	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
05/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,090.0000	7,164.0000	1.044	0	0	0
05/11/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,081.0000	2,007.0000	(3.556)	0	0	0
05/11/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,903.0000	4,977.0000	1.509	0	0	0
05/11/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,887.0000	3,811.0000	(1.955)	0	0	0
05/11/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,286.0000	1,337.0000	3.966	0	0	0
05/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/03/15	9.95	Put	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	16.85	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
05/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	392.0000	363.0000	(7.398)	0	0	0
05/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	481.0000	510.0000	6.029	0	0	0
05/11/2009	£ / R	2010/03/15	10.85	Put	Currency Future	52.0000	52.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.10	Put	Currency Future	12.0000	12.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	15.75	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
05/11/2009	£ / R	2010/03/15	14.85	Call	Currency Future	175.0000	161.0000	(8.000)	0	0	0
05/11/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,272.0000	2,335.0000	2.773	0	0	0
05/11/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,804.0000	4,878.0000	1.540	0	0	0
05/11/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,051.0000	2,976.0000	(2.458)	0	0	0
05/11/2009	£ / R	2010/03/15	14.15	Call	Currency Future	272.0000	251.0000	(7.721)	0	0	0
05/11/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,050.0000	2,111.0000	2.976	0	0	0
05/11/2009	£ / R	2010/03/15	15.10	Call	Currency Future	147.0000	134.0000	(8.844)	0	0	0
05/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	681.0000	635.0000	(6.755)	0	0	0
05/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,961.0000	2,021.0000	3.060	0	0	0
05/11/2009	£ / R	2010/03/15	15.95	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
05/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,447.0000	1,501.0000	3.732	0	0	0
05/11/2009	£ / R	2010/03/15	15.85	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
05/11/2009	£ / R	2010/03/15	20.80	Put	Currency Future	7,837.0000	7,911.0000	0.944	0	0	0
05/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	506.0000	536.0000	5.929	0	0	0
05/11/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,247.0000	3,172.0000	(2.310)	0	0	0
05/11/2009	£ / R	2010/03/15	9.85	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,958.0000	3,027.0000	2.333	0	0	0
05/11/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,273.0000	2,197.0000	(3.344)	0	0	0
05/11/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,149.0000	3,074.0000	(2.382)	0	0	0
05/11/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,915.0000	3,988.0000	1.865	0	0	0
05/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,818.0000	3,891.0000	1.912	0	0	0
05/11/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,006.0000	2,066.0000	2.991	0	0	0
05/11/2009	£ / R	2010/03/15	16.75	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
05/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	5,997.0000	6,071.0000	1.234	0	0	0
05/11/2009	£ / R	2010/03/15	20.90	Put	Currency Future	7,936.0000	8,011.0000	0.945	0	0	0
05/11/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,865.0000	2,933.0000	2.373	0	0	0
05/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	180.0000	166.0000	(7.778)	0	0	0
05/11/2009	£ / R	2010/03/15	18.90	Put	Currency Future	5,947.0000	6,021.0000	1.244	0	0	0
05/11/2009	£ / R	2010/03/15	9.75	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,912.0000	2,980.0000	2.335	0	0	0
05/11/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,317.0000	2,380.0000	2.719	0	0	0
05/11/2009	£ / R	2010/03/15	8.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	17.75	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R	2010/03/15	17.80	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
05/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,406.0000	1,460.0000	3.841	0	0	0
05/11/2009	£ / R	2010/03/15	18.90	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
05/11/2009	£ / R	2010/03/15	13.10	Call	Currency Future	551.0000	513.0000	(6.897)	0	0	0
05/11/2009	£ / R	2010/03/15	11.75	Put	Currency Future	141.0000	146.0000	3.546	0	0	0
05/11/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,853.0000	4,927.0000	1.525	0	0	0
05/11/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,085.0000	8,160.0000	0.928	0	0	0
05/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,092.0000	1,140.0000	4.396	0	0	0
05/11/2009	£ / R	2010/03/15	14.75	Call	Currency Future	186.0000	171.0000	(8.065)	0	0	0
05/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,866.0000	3,939.0000	1.888	0	0	0
05/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
05/11/2009	£ / R	2010/03/15	8.90	Call	Currency Future	4,084.0000	4,009.0000	(1.836)	0	0	0
05/11/2009	£ / R	2010/03/15	19.50	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/03/15	8.85	Call	Currency Future	4,133.0000	4,058.0000	(1.815)	0	0	0
05/11/2009	£ / R	2010/03/15	20.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	£ / R	2010/03/15	14.00	Call	Currency Future	300.0000	277.0000	(7.667)	0	0	0
05/11/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,543.0000	6,617.0000	1.131	0	0	0
05/11/2009	£ / R	2010/03/15	18.85	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,326.0000	1,378.0000	3.922	0	0	0
05/11/2009	£ / R	2010/03/15	21.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	5,897.0000	5,971.0000	1.255	0	0	0
05/11/2009	£ / R	2010/03/15	10.75	Put	Currency Future	48.0000	48.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,533.0000	8,607.0000	0.867	0	0	0
05/11/2009	£ / R	2010/03/15	8.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,365.0000	1,296.0000	(5.055)	0	0	0
05/11/2009	£ / R	2010/03/15	13.30	Call	Currency Future	481.0000	447.0000	(7.069)	0	0	0
05/11/2009	£ / R	2010/03/15	12.75	Call	Currency Future	705.0000	659.0000	(6.525)	0	0	0
05/11/2009	£ / R	2010/03/15	13.30	Put	Currency Future	807.0000	848.0000	5.081	0	0	0
05/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	149.0000	155.0000	4.027	0	0	0
05/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
05/11/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,605.0000	4,679.0000	1.607	0	0	0
05/11/2009	£ / R	2010/03/15	9.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	13.45	Put	Currency Future	910.0000	953.0000	4.725	0	0	0
05/11/2009	£ / R	2010/03/15	10.80	Put	Currency Future	50.0000	50.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
05/11/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,936.0000	3,861.0000	(1.905)	0	0	0
05/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,323.0000	1,254.0000	(5.215)	0	0	0
05/11/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,537.0000	1,466.0000	(4.619)	0	0	0
05/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,466.0000	2,391.0000	(3.041)	0	0	0
05/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,018.0000	1,064.0000	4.519	0	0	0
05/11/2009	£ / R	2010/03/15	9.80	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/11/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,443.0000	3,368.0000	(2.178)	0	0	0
05/11/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,198.0000	3,123.0000	(2.345)	0	0	0
05/11/2009	£ / R	2010/03/15	11.55	Put	Currency Future	113.0000	117.0000	3.540	0	0	0
05/11/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,225.0000	2,149.0000	(3.416)	0	0	0
05/11/2009	£ / R	2010/03/15	9.55	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,228.0000	2,290.0000	2.783	0	0	0
05/11/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,786.0000	1,844.0000	3.247	0	0	0
05/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
05/11/2009	£ / R	2010/03/15	14.55	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	0
05/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,110.0000	4,185.0000	1.825	0	0	0
05/11/2009	£ / R	2010/03/15	17.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,624.0000	3,697.0000	2.014	0	0	0
05/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,096.0000	6,170.0000	1.214	0	0	0
05/11/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,680.0000	2,747.0000	2.500	0	0	0
05/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
05/11/2009	£ / R	2010/03/15	16.55	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
05/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,394.0000	6,468.0000	1.157	0	0	0
05/11/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,384.0000	8,458.0000	0.883	0	0	0
05/11/2009	£ / R	2010/03/15	19.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/11/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,407.0000	4,481.0000	1.679	0	0	0
05/11/2009	£ / R	2010/03/15	17.35	Call	Currency Future	31.0000	31.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	10.35	Put	Currency Future	36.0000	36.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,714.0000	1,642.0000	(4.201)	0	0	0
05/11/2009	£ / R	2010/03/15	11.35	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
05/11/2009	£ / R	2010/03/15	15.35	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
05/11/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,497.0000	2,562.0000	2.603	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,660.0000	2,585.0000	(2.820)	0	0	0
05/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
05/11/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,655.0000	4,729.0000	1.590	0	0	0
05/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
05/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,726.0000	2,793.0000	2.458	0	0	0
05/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,394.0000	3,319.0000	(2.210)	0	0	0
05/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	43.0000	43.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,494.0000	1,423.0000	(4.752)	0	0	0
05/11/2009	£ / R	2010/03/15	14.60	Call	Currency Future	204.0000	187.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,673.0000	3,745.0000	1.960	0	0	0
05/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
05/11/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,829.0000	1,888.0000	3.226	0	0	0
05/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	119.0000	124.0000	4.202	0	0	0
05/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
05/11/2009	£ / R	2010/03/15	11.70	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
05/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,407.0000	1,338.0000	(4.904)	0	0	0
05/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
05/11/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,819.0000	2,887.0000	2.412	0	0	0
05/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,769.0000	3,842.0000	1.937	0	0	0
05/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
05/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,754.0000	4,828.0000	1.557	0	0	0
05/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,321.0000	2,246.0000	(3.231)	0	0	0
05/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,296.0000	3,220.0000	(2.306)	0	0	0
05/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,418.0000	2,342.0000	(3.143)	0	0	0
05/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,515.0000	2,439.0000	(3.022)	0	0	0
05/11/2009	£ / R	2010/03/15	9.50	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	40.0000	40.0000	-	0	0	0
05/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,492.0000	3,417.0000	(2.148)	0	0	0
05/11/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,581.0000	1,509.0000	(4.554)	0	0	0
05/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/11/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,556.0000	4,630.0000	1.624	0	0	0
05/11/2009	£ / R	2010/03/15	11.50	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
05/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,634.0000	2,700.0000	2.506	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,743.0000	1,800.0000	3.270	0	0	0
05/11/2009	£ / R	2010/03/15	14.50	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
05/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
05/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,576.0000	3,648.0000	2.013	0	0	0
05/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/06/14			Currency Future	13.1842	13.1079	(0.579)	0.0000	0.0000	678
05/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
05/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,337.0000	8,412.0000	0.900	0	0	0
05/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	853.0000	894.0000	4.807	0	0	0
05/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
05/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,026.0000	1,957.0000	(3.406)	0	0	0
05/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,574.0000	3,641.0000	1.875	0	0	0
05/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
05/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,994.0000	7,070.0000	1.087	0	0	0
05/11/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,226.0000	1,275.0000	3.997	0	0	0
05/11/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,767.0000	1,824.0000	3.226	0	0	0
05/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	497.0000	527.0000	6.036	0	0	0
05/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,070.0000	1,999.0000	(3.430)	0	0	0
05/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	1,849.0000	1,907.0000	3.137	0	0	0
05/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,592.0000	7,668.0000	1.001	0	0	0
05/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,348.0000	6,424.0000	1.197	0	0	0
05/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,597.0000	6,673.0000	1.152	0	0	0
05/11/2009	£ / R	2010/06/14	13.85	Call	Currency Future	560.0000	533.0000	(4.821)	0	0	0
05/11/2009	£ / R	2010/06/14	14.55	Call	Currency Future	401.0000	382.0000	(4.738)	0	0	0
05/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	408.0000	434.0000	6.373	0	0	0
05/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
05/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	383.0000	365.0000	(4.700)	0	0	0
05/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,758.0000	5,832.0000	1.285	0	0	0
05/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	92.0000	99.0000	7.609	0	0	0
05/11/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,664.0000	2,727.0000	2.365	0	0	0
05/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	12.80	Call	Currency Future	955.0000	911.0000	(4.607)	0	0	0
05/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	737.0000	702.0000	(4.749)	0	0	0
05/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,171.0000	1,120.0000	(4.355)	0	0	0
05/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	85.0000	92.0000	8.235	0	0	0
05/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
05/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,058.0000	2,118.0000	2.915	0	0	0
05/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	328.0000	351.0000	7.012	0	0	0
05/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,977.0000	3,042.0000	2.183	0	0	0
05/11/2009	£ / R	2010/06/14	19.20	Put	Currency Future	0.0000	6,126.0000	100.000	0	0	0
05/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,201.0000	1,149.0000	(4.330)	0	0	0
05/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,418.0000	4,487.0000	1.562	0	0	0
05/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,287.0000	5,211.0000	(1.437)	0	0	0
05/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	521.0000	551.0000	5.758	0	0	0
05/11/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,044.0000	7,120.0000	1.079	0	0	0
05/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,545.0000	4,470.0000	(1.650)	0	0	0
05/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
05/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	15.60	Call	Currency Future	248.0000	235.0000	(5.242)	0	0	0
05/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	367.0000	391.0000	6.540	0	0	0
05/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	11,279
05/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,393.0000	7,468.0000	1.014	0	0	0
05/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	342.0000	326.0000	(4.678)	0	0	0
05/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,263.0000	1,209.0000	(4.276)	0	0	0
05/11/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,612.0000	5,686.0000	1.319	0	0	0
05/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	211.0000	199.0000	(5.687)	0	0	0
05/11/2009	£ / R	2010/06/14	21.20	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
05/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	570.0000	603.0000	5.789	0	0	0
05/11/2009	£ / R	2010/06/14	8.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
05/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	387.0000	412.0000	6.460	0	0	0
05/11/2009	£ / R	2010/06/14	22.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,301.0000	4,226.0000	(1.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,858.0000	1,790.0000	(3.660)	0	0	0
05/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,598.0000	2,520.0000	(3.002)	0	0	0
05/11/2009	£ / R	2010/06/14	19.20	Call	Currency Future	0.0000	34.0000	100.000	0	0	0
05/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,185.0000	4,253.0000	1.625	0	0	0
05/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
05/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,814.0000	3,738.0000	(1.993)	0	0	0
05/11/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,643.0000	4,568.0000	(1.615)	0	0	0
05/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,035.0000	2,958.0000	(2.537)	0	0	0
05/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
05/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,094.0000	7,170.0000	1.071	0	0	0
05/11/2009	£ / R	2010/06/14	18.75	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
05/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
05/11/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,357.0000	2,278.0000	(3.352)	0	0	0
05/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,492.0000	7,568.0000	1.014	0	0	0
05/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,398.0000	6,474.0000	1.188	0	0	0
05/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	1,890.0000	1,948.0000	3.069	0	0	0
05/11/2009	£ / R	2010/06/14	12.10	Put	Currency Future	278.0000	296.0000	6.475	0	0	0
05/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,696.0000	1,631.0000	(3.833)	0	0	0
05/11/2009	£ / R	2010/06/14	21.20	Put	Currency Future	0.0000	8,115.0000	100.000	0	0	0
05/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
05/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
05/11/2009	£ / R	2010/06/14	12.05	Put	Currency Future	263.0000	280.0000	6.464	0	0	0
05/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,691.0000	7,767.0000	0.988	0	0	0
05/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	52.0000	52.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,447.0000	4,372.0000	(1.687)	0	0	0
05/11/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,467.0000	5,540.0000	1.335	0	0	0
05/11/2009	£ / R	2010/06/14	11.65	Put	Currency Future	162.0000	173.0000	6.790	0	0	0
05/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
05/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,294.0000	1,240.0000	(4.173)	0	0	0
05/11/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,584.0000	8,659.0000	0.874	0	0	0
05/11/2009	£ / R	2010/06/14	16.10	Call	Currency Future	197.0000	186.0000	(5.584)	0	0	0
05/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,084.0000	1,131.0000	4.336	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,016.0000	2,075.0000	2.927	0	0	0
05/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
05/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,741.0000	7,817.0000	0.982	0	0	0
05/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
05/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,667.0000	3,735.0000	1.854	0	0	0
05/11/2009	£ / R	2010/06/14	11.10	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
05/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,130.0000	5,202.0000	1.404	0	0	0
05/11/2009	£ / R	2010/06/14	12.20	Put	Currency Future	310.0000	332.0000	7.097	0	0	0
05/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	152.0000	162.0000	6.579	0	0	0
05/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	949.0000	993.0000	4.636	0	0	0
05/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,845.0000	6,921.0000	1.110	0	0	0
05/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
05/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,683.0000	8,758.0000	0.864	0	0	0
05/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,079.0000	9,155.0000	0.837	0	0	0
05/11/2009	£ / R	2010/06/14	18.70	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
05/11/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,165.0000	2,086.0000	(3.649)	0	0	0
05/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,250.0000	3,316.0000	2.031	0	0	0
05/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,113.0000	3,178.0000	2.088	0	0	0
05/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	683.0000	651.0000	(4.685)	0	0	0
05/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	618.0000	589.0000	(4.693)	0	0	0
05/11/2009	£ / R	2010/06/14	21.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
05/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,792.0000	2,715.0000	(2.758)	0	0	0
05/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,564.0000	5,637.0000	1.312	0	0	0
05/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	184.0000	174.0000	(5.435)	0	0	0
05/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,512.0000	4,581.0000	1.529	0	0	0
05/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	29.0000	29.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	16.85	Put	Currency Future	3,808.0000	3,876.0000	1.786	0	0	0
05/11/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,696.0000	6,772.0000	1.135	0	0	0
05/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,986.0000	5,058.0000	1.444	0	0	0
05/11/2009	£ / R	2010/06/14	8.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
05/11/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,362.0000	1,303.0000	(4.332)	0	0	0
05/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,359.0000	2,420.0000	2.586	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
05/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,709.0000	5,783.0000	1.296	0	0	0
05/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	142.0000	152.0000	7.042	0	0	0
05/11/2009	£ / R	2010/06/14	19.85	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
05/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
05/11/2009	£ / R	2010/06/14	15.25	Call	Currency Future	293.0000	278.0000	(5.119)	0	0	0
05/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,842.0000	2,906.0000	2.252	0	0	0
05/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,398.0000	4,323.0000	(1.705)	0	0	0
05/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	603.0000	574.0000	(4.809)	0	0	0
05/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	347.0000	371.0000	6.916	0	0	0
05/11/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,030.0000	9,105.0000	0.831	0	0	0
05/11/2009	£ / R	2010/06/14	20.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	320.0000	305.0000	(4.688)	0	0	0
05/11/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,748.0000	4,819.0000	1.495	0	0	0
05/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,945.0000	7,021.0000	1.094	0	0	0
05/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	374.0000	356.0000	(4.813)	0	0	0
05/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,782.0000	8,857.0000	0.854	0	0	0
05/11/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,502.0000	2,423.0000	(3.157)	0	0	0
05/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	196.0000	209.0000	6.633	0	0	0
05/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,736.0000	1,670.0000	(3.802)	0	0	0
05/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,515.0000	5,589.0000	1.342	0	0	0
05/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	358.0000	341.0000	(4.749)	0	0	0
05/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,119.0000	1,166.0000	4.200	0	0	0
05/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,231.0000	1,179.0000	(4.224)	0	0	0
05/11/2009	£ / R	2010/06/14	18.85	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
05/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,186.0000	2,247.0000	2.790	0	0	0
05/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
05/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,469.0000	1,408.0000	(4.152)	0	0	0
05/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	392.0000	373.0000	(4.847)	0	0	0
05/11/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,472.0000	3,396.0000	(2.189)	0	0	0
05/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,423.0000	3,347.0000	(2.220)	0	0	0
05/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,132.0000	3,056.0000	(2.427)	0	0	0
05/11/2009	£ / R	2010/06/14	16.40	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
05/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,005.0000	959.0000	(4.577)	0	0	0
05/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	201.0000	190.0000	(5.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,887.0000	2,951.0000	2.217	0	0	0
05/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,931.0000	9,006.0000	0.840	0	0	0
05/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,496.0000	4,421.0000	(1.668)	0	0	0
05/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,796.0000	6,871.0000	1.104	0	0	0
05/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
05/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,328.0000	1,271.0000	(4.292)	0	0	0
05/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	39.0000	39.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,576.0000	2,638.0000	2.407	0	0	0
05/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,142.0000	1,092.0000	(4.378)	0	0	8,032
05/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,067.0000	3,133.0000	2.152	0	0	0
05/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
05/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
05/11/2009	£ / R	2010/06/14	11.75	Put	Currency Future	184.0000	197.0000	7.065	0	0	0
05/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	294.0000	313.0000	6.463	0	0	0
05/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,453.0000	2,375.0000	(3.180)	0	0	0
05/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	48.0000	48.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,481.0000	3,548.0000	1.925	0	0	0
05/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,397.0000	1,338.0000	(4.223)	0	0	0
05/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,776.0000	1,710.0000	(3.716)	0	0	0
05/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,986.0000	2,910.0000	(2.545)	0	0	0
05/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,619.0000	1,554.0000	(4.015)	0	0	0
05/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
05/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
05/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	634.0000	604.0000	(4.732)	0	0	0
05/11/2009	£ / R	2010/06/14	12.75	Call	Currency Future	980.0000	935.0000	(4.592)	0	0	0
05/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
05/11/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,791.0000	4,715.0000	(1.586)	0	0	0
05/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,542.0000	7,618.0000	1.008	0	0	0
05/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,889.0000	2,812.0000	(2.665)	0	0	0
05/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
05/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	£ / R	2010/06/14	11.40	Put	Currency Future	115.0000	123.0000	6.957	0	0	0
05/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
05/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,642.0000	7,717.0000	0.981	0	0	0
05/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,566.0000	1,621.0000	3.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,695.0000	2,617.0000	(2.894)	0	0	0
05/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,497.0000	6,573.0000	1.170	0	0	0
05/11/2009	£ / R	2010/06/14	17.00	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
05/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,701.0000	4,771.0000	1.489	0	0	0
05/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,594.0000	4,519.0000	(1.633)	0	0	0
05/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,841.0000	2,763.0000	(2.746)	0	0	0
05/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,031.0000	985.0000	(4.462)	0	0	0
05/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,349.0000	4,274.0000	(1.725)	0	0	0
05/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	33.0000	33.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	916.0000	960.0000	4.803	0	0	0
05/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
05/11/2009	£ / R	2010/06/14	16.00	Call	Currency Future	206.0000	195.0000	(5.340)	0	0	0
05/11/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,646.0000	6,722.0000	1.144	0	0	0
05/11/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,325.0000	4,393.0000	1.572	0	0	0
05/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
05/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,661.0000	5,735.0000	1.307	0	0	0
05/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	701.0000	668.0000	(4.708)	0	0	11,323
05/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,984.0000	1,914.0000	(3.528)	0	0	0
05/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,243.0000	7,319.0000	1.049	0	0	0
05/11/2009	£ / R	2010/06/14	20.70	Call	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,485.0000	8,560.0000	0.884	0	0	0
05/11/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,022.0000	3,087.0000	2.151	0	0	0
05/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,085.0000	1,037.0000	(4.424)	0	0	0
05/11/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,633.0000	8,709.0000	0.880	0	0	0
05/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,953.0000	6,027.0000	1.243	0	0	0
05/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,388.0000	3,455.0000	1.978	0	0	0
05/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,091.0000	4,159.0000	1.662	0	0	0
05/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	1,974.0000	2,033.0000	2.989	0	0	0
05/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	99.0000	106.0000	7.071	0	0	0
05/11/2009	£ / R	2010/06/14	8.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
05/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,797.0000	2,861.0000	2.288	0	0	0
05/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	451.0000	479.0000	6.208	0	0	0
05/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
05/11/2009	£ / R	2010/06/14	17.40	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R 2010/06/14	8.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
05/11/2009	£ / R 2010/06/14	12.75	Put	Currency Future	545.0000	577.0000	5.872	0	0	0
05/11/2009	£ / R 2010/06/14	21.55	Put	Currency Future	8,386.0000	8,461.0000	0.894	0	0	0
05/11/2009	£ / R 2010/06/14	20.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	£ / R 2010/06/14	20.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	19.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	8.05	Call	Currency Future	5,138.0000	5,062.0000	(1.479)	0	0	0
05/11/2009	£ / R 2010/06/14	21.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/11/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,808.0000	1,865.0000	3.153	0	0	0
05/11/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,143.0000	2,204.0000	2.846	0	0	0
05/11/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,402.0000	2,463.0000	2.540	0	0	0
05/11/2009	£ / R 2010/06/14	11.40	Call	Currency Future	1,899.0000	1,831.0000	(3.581)	0	0	0
05/11/2009	£ / R 2010/06/14	16.80	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
05/11/2009	£ / R 2010/06/14	13.60	Put	Currency Future	1,050.0000	1,096.0000	4.381	0	0	0
05/11/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,144.0000	7,220.0000	1.064	0	0	0
05/11/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,765.0000	3,689.0000	(2.019)	0	0	0
05/11/2009	£ / R 2010/06/14	15.00	Call	Currency Future	327.0000	312.0000	(4.587)	0	0	0
05/11/2009	£ / R 2010/06/14	21.80	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
05/11/2009	£ / R 2010/06/14	16.30	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
05/11/2009	£ / R 2010/06/14	10.40	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
05/11/2009	£ / R 2010/06/14	18.80	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
05/11/2009	£ / R 2010/06/14	14.30	Call	Currency Future	451.0000	429.0000	(4.878)	0	0	0
05/11/2009	£ / R 2010/06/14	10.30	Call	Currency Future	2,938.0000	2,861.0000	(2.621)	0	0	0
05/11/2009	£ / R 2010/06/14	9.45	Put	Currency Future	31.0000	31.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	11.80	Call	Currency Future	1,580.0000	1,517.0000	(3.987)	0	0	0
05/11/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,296.0000	3,362.0000	2.002	0	0	0
05/11/2009	£ / R 2010/06/14	15.50	Call	Currency Future	260.0000	246.0000	(5.385)	0	0	0
05/11/2009	£ / R 2010/06/14	16.80	Put	Currency Future	3,761.0000	3,829.0000	1.808	0	0	0
05/11/2009	£ / R 2010/06/14	13.90	Call	Currency Future	546.0000	520.0000	(4.762)	0	0	0
05/11/2009	£ / R 2010/06/14	9.55	Call	Currency Future	3,667.0000	3,591.0000	(2.073)	0	0	0
05/11/2009	£ / R 2010/06/14	13.20	Call	Currency Future	775.0000	739.0000	(4.645)	0	0	0
05/11/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,129.0000	9,205.0000	0.833	0	0	0
05/11/2009	£ / R 2010/06/14	21.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/11/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,465.0000	4,534.0000	1.545	0	0	0
05/11/2009	£ / R 2010/06/14	15.80	Call	Currency Future	226.0000	214.0000	(5.310)	0	0	0
05/11/2009	£ / R 2010/06/14	17.30	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
05/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,249.0000	6,325.0000	1.216	0	0	0
05/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,316.0000	2,376.0000	2.591	0	0	0
05/11/2009	£ / R	2010/06/14	14.75	Call	Currency Future	366.0000	348.0000	(4.918)	0	0	0
05/11/2009	£ / R	2010/06/14	12.60	Put	Currency Future	474.0000	503.0000	6.118	0	0	0
05/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	286.0000	271.0000	(5.245)	0	0	0
05/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	410.0000	391.0000	(4.634)	0	0	0
05/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	508.0000	484.0000	(4.724)	0	0	0
05/11/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,996.0000	4,065.0000	1.727	0	0	0
05/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	791.0000	831.0000	5.057	0	0	0
05/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,238.0000	8,313.0000	0.910	0	0	0
05/11/2009	£ / R	2010/06/14	8.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,229.0000	3,153.0000	(2.354)	0	0	0
05/11/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,058.0000	1,011.0000	(4.442)	0	0	0
05/11/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,342.0000	3,409.0000	2.005	0	0	0
05/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,442.0000	7,518.0000	1.021	0	0	0
05/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,374.0000	1,426.0000	3.785	0	0	0
05/11/2009	£ / R	2010/06/14	17.05	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
05/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	45.0000	45.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	622.0000	656.0000	5.466	0	0	0
05/11/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,949.0000	4,018.0000	1.747	0	0	0
05/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,726.0000	1,783.0000	3.302	0	0	0
05/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,938.0000	5,010.0000	1.458	0	0	0
05/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,261.0000	2,182.0000	(3.494)	0	0	0
05/11/2009	£ / R	2010/06/14	18.00	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,278.0000	4,346.0000	1.590	0	0	0
05/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,746.0000	6,822.0000	1.127	0	0	0
05/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,980.0000	9,056.0000	0.846	0	0	0
05/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
05/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	521.0000	551.0000	5.758	0	0	0
05/11/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,891.0000	4,962.0000	1.452	0	0	0
05/11/2009	£ / R	2010/06/14	17.35	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
05/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0

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05/11/2009	£ / R 2010/06/14	22.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	14.85	Call	Currency Future	350.0000	333.0000	(4.857)	0	0	0
05/11/2009	£ / R 2010/06/14	8.35	Call	Currency Future	4,840.0000	4,765.0000	(1.550)	0	0	0
05/11/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,714.0000	3,782.0000	1.831	0	0	0
05/11/2009	£ / R 2010/06/14	17.30	Put	Currency Future	4,231.0000	4,299.0000	1.607	0	0	0
05/11/2009	£ / R 2010/06/14	18.40	Put	Currency Future	5,274.0000	5,347.0000	1.384	0	0	0
05/11/2009	£ / R 2010/06/14	21.25	Put	Currency Future	8,090.0000	8,164.0000	0.915	0	0	0
05/11/2009	£ / R 2010/06/14	22.35	Put	Currency Future	9,179.0000	9,254.0000	0.817	0	0	0
05/11/2009	£ / R 2010/06/14	13.35	Put	Currency Future	884.0000	927.0000	4.864	0	0	0
05/11/2009	£ / R 2010/06/14	11.45	Put	Currency Future	124.0000	132.0000	6.452	0	0	0
05/11/2009	£ / R 2010/06/14	8.20	Call	Currency Future	4,989.0000	4,913.0000	(1.523)	0	0	0
05/11/2009	£ / R 2010/06/14	13.05	Call	Currency Future	838.0000	798.0000	(4.773)	0	0	0
05/11/2009	£ / R 2010/06/14	17.75	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
05/11/2009	£ / R 2010/06/14	9.15	Call	Currency Future	4,059.0000	3,983.0000	(1.872)	0	0	0
05/11/2009	£ / R 2010/06/14	18.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
05/11/2009	£ / R 2010/06/14	9.25	Put	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	12.85	Call	Currency Future	930.0000	887.0000	(4.624)	0	0	0
05/11/2009	£ / R 2010/06/14	10.70	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
05/11/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,653.0000	4,724.0000	1.526	0	0	0
05/11/2009	£ / R 2010/06/14	15.15	Call	Currency Future	307.0000	291.0000	(5.212)	0	0	0
05/11/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,178.0000	5,250.0000	1.390	0	0	0
05/11/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,855.0000	3,923.0000	1.764	0	0	0
05/11/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,488.0000	2,550.0000	2.492	0	0	0
05/11/2009	£ / R 2010/06/14	21.25	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
05/11/2009	£ / R 2010/06/14	12.85	Put	Currency Future	596.0000	629.0000	5.537	0	0	0
05/11/2009	£ / R 2010/06/14	20.35	Put	Currency Future	7,194.0000	7,269.0000	1.043	0	0	0
05/11/2009	£ / R 2010/06/14	13.75	Put	Currency Future	1,154.0000	1,202.0000	4.159	0	0	0
05/11/2009	£ / R 2010/06/14	8.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	£ / R 2010/06/14	15.20	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
05/11/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,932.0000	1,990.0000	3.002	0	0	0
05/11/2009	£ / R 2010/06/14	15.15	Put	Currency Future	2,272.0000	2,333.0000	2.685	0	0	0
05/11/2009	£ / R 2010/06/14	18.35	Put	Currency Future	5,226.0000	5,298.0000	1.378	0	0	0
05/11/2009	£ / R 2010/06/14	18.40	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
05/11/2009	£ / R 2010/06/14	14.10	Call	Currency Future	496.0000	472.0000	(4.839)	0	0	0
05/11/2009	£ / R 2010/06/14	19.25	Put	Currency Future	6,100.0000	6,176.0000	1.246	0	0	0
05/11/2009	£ / R 2010/06/14	13.35	Call	Currency Future	718.0000	685.0000	(4.596)	0	0	0

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05/11/2009	£ / R	2010/06/14	12.90	Call	Currency Future	906.0000	864.0000	(4.636)	0	0	0
05/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
05/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
05/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	279.0000	264.0000	(5.376)	0	0	0
05/11/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,863.0000	3,787.0000	(1.967)	0	0	0
05/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	36.0000	36.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,412.0000	1,464.0000	3.683	0	0	0
05/11/2009	£ / R	2010/06/14	19.25	Call	Currency Future	34.0000	34.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	13.75	Call	Currency Future	588.0000	560.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,657.0000	1,593.0000	(3.862)	0	0	0
05/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
05/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,941.0000	1,873.0000	(3.503)	0	0	0
05/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	9.35	Put	Currency Future	29.0000	29.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,199.0000	6,275.0000	1.226	0	0	0
05/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	£ / R	2010/06/14	9.20	Put	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,550.0000	2,472.0000	(3.059)	0	0	0
05/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,204.0000	3,270.0000	2.060	0	0	0
05/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	211.0000	199.0000	(5.687)	0	0	0
05/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,005.0000	959.0000	(4.577)	0	0	0
05/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
05/11/2009	£ / R	2010/06/14	16.35	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
05/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,113.0000	1,064.0000	(4.403)	0	0	0
05/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
05/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
05/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
05/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	173.0000	185.0000	6.936	0	0	0
05/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,316.0000	2,376.0000	2.591	0	0	0
05/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,977.0000	3,042.0000	2.183	0	0	0
05/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	704.0000	740.0000	5.114	0	0	0
05/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
05/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
05/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	32.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	242.0000	229.0000	(5.372)	0	0	0
05/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,188.0000	8,263.0000	0.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
05/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
05/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
05/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	107.0000	115.0000	7.477	0	0	0
05/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,445.0000	2,507.0000	2.536	0	0	0
05/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	133.0000	142.0000	6.767	0	0	0
05/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,708.0000	2,771.0000	2.326	0	0	0
05/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	533.0000	508.0000	(4.690)	0	0	0
05/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	4,011.0000	3,934.0000	(1.920)	0	0	0
05/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,550.0000	2,472.0000	(3.059)	0	0	0
05/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,843.0000	4,914.0000	1.466	0	0	0
05/11/2009	£ / R	2010/06/14	15.75	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
05/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,743.0000	2,666.0000	(2.807)	0	0	0
05/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,570.0000	3,494.0000	(2.129)	0	0	0
05/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,657.0000	1,593.0000	(3.862)	0	0	0
05/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
05/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,817.0000	1,750.0000	(3.687)	0	0	0
05/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,158.0000	3,224.0000	2.090	0	0	0
05/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
05/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	173.0000	185.0000	6.936	0	0	0
05/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
05/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,117.0000	2,043.0000	(3.496)	0	0	0
05/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,034.0000	5,106.0000	1.430	0	0	0
05/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,299.0000	1,350.0000	3.926	0	0	0
05/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	650.0000	619.0000	(4.769)	0	0	0
05/11/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,084.0000	3,007.0000	(2.497)	0	0	0
05/11/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	649.0000	684.0000	5.393	0	0	0
05/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	4,107.0000	4,032.0000	(1.826)	0	0	0
05/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,716.0000	3,640.0000	(2.045)	0	0	0
05/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	273.0000	258.0000	(5.495)	0	0	0
05/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	7,990.0000	8,066.0000	0.951	0	0	0
05/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,832.0000	8,907.0000	0.849	0	0	0
05/11/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,016.0000	1,061.0000	4.429	0	0	0
05/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	429.0000	456.0000	6.294	0	0	0
05/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,881.0000	8,956.0000	0.844	0	0	0
05/11/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,521.0000	3,445.0000	(2.158)	0	0	0
05/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	883.0000	842.0000	(4.643)	0	0	0
05/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,002.0000	6,077.0000	1.250	0	0	0
05/11/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,038.0000	4,963.0000	(1.489)	0	0	0
05/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	484.0000	461.0000	(4.752)	0	0	0
05/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,370.0000	5,443.0000	1.359	0	0	0
05/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	666.0000	635.0000	(4.655)	0	0	0
05/11/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,939.0000	4,864.0000	(1.519)	0	0	0
05/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,139.0000	4,206.0000	1.619	0	0	0
05/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/06/14	13.50	Put	Currency Future	982.0000	1,027.0000	4.582	0	0	0
05/11/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,732.0000	8,808.0000	0.870	0	0	0
05/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,287.0000	8,362.0000	0.905	0	0	0
05/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	249.0000	265.0000	6.426	0	0	0
05/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
05/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	235.0000	250.0000	6.383	0	0	0
05/11/2009	£ / R	2010/06/14	10.15	Put	Currency Future	49.0000	49.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,375.0000	3,299.0000	(2.252)	0	0	0
05/11/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,620.0000	3,688.0000	1.878	0	0	0
05/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,299.0000	6,375.0000	1.207	0	0	0
05/11/2009	£ / R	2010/06/14	9.85	Put	Currency Future	41.0000	41.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,309.0000	2,230.0000	(3.421)	0	0	0
05/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	461.0000	439.0000	(4.772)	0	0	0
05/11/2009	£ / R	2010/06/14	17.65	Call	Currency Future	93.0000	87.0000	(6.452)	0	0	0
05/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/06/14	11.85	Put	Currency Future	209.0000	222.0000	6.220	0	0	0
05/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,527.0000	1,581.0000	3.536	0	0	0
05/11/2009	£ / R	2010/06/14	13.25	Put	Currency Future	821.0000	862.0000	4.994	0	0	0
05/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,433.0000	1,372.0000	(4.257)	0	0	0
05/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,543.0000	1,480.0000	(4.083)	0	0	0
05/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
05/11/2009	£ / R	2010/06/14	9.10	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
05/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R 2010/06/14	11.00	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
05/11/2009	£ / R 2010/06/14	10.85	Put	Currency Future	71.0000	69.0000	(2.817)	0	0	0
05/11/2009	£ / R 2010/06/14	21.00	Put	Currency Future	7,841.0000	7,917.0000	0.969	0	0	0
05/11/2009	£ / R 2010/06/14	19.00	Put	Currency Future	5,855.0000	5,930.0000	1.281	0	0	0
05/11/2009	£ / R 2010/06/14	13.10	Call	Currency Future	817.0000	778.0000	(4.774)	0	0	0
05/11/2009	£ / R 2010/06/14	21.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	£ / R 2010/06/14	9.00	Call	Currency Future	4,204.0000	4,129.0000	(1.784)	0	0	0
05/11/2009	£ / R 2010/06/14	13.25	Call	Currency Future	756.0000	720.0000	(4.762)	0	0	0
05/11/2009	£ / R 2010/06/14	9.00	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
05/11/2009	£ / R 2010/06/14	16.65	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
05/11/2009	£ / R 2010/06/14	17.90	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
05/11/2009	£ / R 2010/06/14	19.00	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
05/11/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,559.0000	4,629.0000	1.535	0	0	0
05/11/2009	£ / R 2010/06/14	15.90	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
05/11/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,450.0000	1,503.0000	3.655	0	0	0
05/11/2009	£ / R 2010/06/14	21.00	Call	Currency Future	25.0000	25.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	15.90	Put	Currency Future	2,931.0000	2,996.0000	2.218	0	0	0
05/11/2009	£ / R 2010/06/14	15.10	Call	Currency Future	313.0000	299.0000	(4.473)	0	0	0
05/11/2009	£ / R 2010/06/14	21.60	Put	Currency Future	8,435.0000	8,511.0000	0.901	0	0	0
05/11/2009	£ / R 2010/06/14	14.35	Call	Currency Future	440.0000	419.0000	(4.773)	0	0	0
05/11/2009	£ / R 2010/06/14	21.60	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
05/11/2009	£ / R 2010/06/14	17.10	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
05/11/2009	£ / R 2010/06/14	13.00	Call	Currency Future	860.0000	820.0000	(4.651)	0	0	0
05/11/2009	£ / R 2010/06/14	17.90	Put	Currency Future	4,796.0000	4,866.0000	1.460	0	0	0
05/11/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,606.0000	1,661.0000	3.425	0	0	0
05/11/2009	£ / R 2010/06/14	9.60	Put	Currency Future	34.0000	34.0000	-	0	0	0
05/11/2009	£ / R 2010/06/14	19.30	Put	Currency Future	6,150.0000	6,226.0000	1.236	0	0	0
05/11/2009	£ / R 2010/06/14	13.00	Put	Currency Future	676.0000	712.0000	5.325	0	0	0
05/11/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,405.0000	2,327.0000	(3.243)	0	0	0
05/11/2009	£ / R 2010/06/14	15.10	Put	Currency Future	2,229.0000	2,291.0000	2.782	0	0	0
05/11/2009	£ / R 2010/06/14	14.40	Call	Currency Future	430.0000	409.0000	(4.884)	0	0	8,032
05/11/2009	£ / R 2010/06/14	20.05	Put	Currency Future	6,895.0000	6,971.0000	1.102	0	0	0
05/11/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,262.0000	1,312.0000	3.962	0	0	0
05/11/2009	£ / R 2010/06/14	10.60	Call	Currency Future	2,647.0000	2,569.0000	(2.947)	0	0	0
05/11/2009	£ / R 2010/06/14	21.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,299.0000	1,350.0000	3.926	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,646.0000	1,701.0000	3.341	0	0	0
05/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,448.0000	6,524.0000	1.179	0	0	0
05/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,139.0000	8,214.0000	0.921	0	0	0
05/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	533.0000	508.0000	(4.690)	0	0	0
05/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	732.0000	770.0000	5.191	0	0	0
05/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
05/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	34.0000	34.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
05/11/2009	£ / R	2010/06/14	9.30	Put	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,547.0000	6,623.0000	1.161	0	0	0
05/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,912.0000	3,836.0000	(1.943)	0	0	0
05/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	7,941.0000	8,016.0000	0.944	0	0	0
05/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	7,891.0000	7,967.0000	0.963	0	0	0
05/11/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,044.0000	4,113.0000	1.706	0	0	0
05/11/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,534.0000	8,610.0000	0.891	0	0	0
05/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	5,904.0000	5,978.0000	1.253	0	0	0
05/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,190.0000	1,239.0000	4.118	0	0	0
05/11/2009	£ / R	2010/06/14	13.15	Put	Currency Future	761.0000	800.0000	5.125	0	0	0
05/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,336.0000	1,387.0000	3.817	0	0	0
05/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	473.0000	450.0000	(4.863)	0	0	0
05/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,262.0000	1,312.0000	3.962	0	0	0
05/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	520.0000	495.0000	(4.808)	0	0	0
05/11/2009	£ / R	2010/06/14	21.70	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
05/11/2009	£ / R	2010/06/14	13.15	Call	Currency Future	796.0000	758.0000	(4.774)	0	0	0
05/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,619.0000	3,542.0000	(2.128)	0	0	0
05/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
05/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,488.0000	1,542.0000	3.629	0	0	0
05/11/2009	£ / R	2010/06/14	19.70	Call	Currency Future	31.0000	31.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
05/11/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,606.0000	4,676.0000	1.520	0	0	0
05/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,155.0000	4,081.0000	(1.781)	0	0	0
05/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	21.0000	23.0000	9.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	546.0000	520.0000	(4.762)	0	0	0
05/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,082.0000	5,154.0000	1.417	0	0	0
05/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	574.0000	546.0000	(4.878)	0	0	0
05/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	603.0000	574.0000	(4.809)	0	0	0
05/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,119.0000	1,166.0000	4.200	0	0	0
05/11/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,752.0000	2,816.0000	2.326	0	0	0
05/11/2009	£ / R	2010/06/14	17.70	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,961.0000	3,885.0000	(1.919)	0	0	0
05/11/2009	£ / R	2010/06/14	15.70	Call	Currency Future	237.0000	224.0000	(5.485)	0	0	0
05/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
05/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,322.0000	5,395.0000	1.372	0	0	0
05/11/2009	£ / R	2010/06/14	15.55	Call	Currency Future	254.0000	240.0000	(5.512)	0	0	0
05/11/2009	£ / R	2010/06/14	10.05	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
05/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,180.0000	3,105.0000	(2.358)	0	0	0
05/11/2009	£ / R	2010/06/14	18.45	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
05/11/2009	£ / R	2010/06/14	11.05	Put	Currency Future	79.0000	76.0000	(3.797)	0	0	0
05/11/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,213.0000	2,134.0000	(3.570)	0	0	0
05/11/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,620.0000	2,682.0000	2.366	0	0	0
05/11/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,527.0000	3,595.0000	1.928	0	0	0
05/11/2009	£ / R	2010/06/14	16.55	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
05/11/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,419.0000	5,492.0000	1.347	0	0	0
05/11/2009	£ / R	2010/06/14	18.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
05/11/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,371.0000	4,440.0000	1.579	0	0	0
05/11/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,434.0000	3,501.0000	1.951	0	0	0
05/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,506.0000	1,444.0000	(4.117)	0	0	0
05/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	42.0000	42.0000	-	0	0	0
05/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	221.0000	236.0000	6.787	0	0	0
05/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,326.0000	3,250.0000	(2.285)	0	0	0
05/11/2009	£ / R	2010/06/14	17.45	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
05/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,309.0000	2,230.0000	(3.421)	0	0	0
05/11/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,277.0000	3,202.0000	(2.289)	0	0	0
05/11/2009	£ / R	2010/06/14	9.95	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
05/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	235.0000	250.0000	6.383	0	0	0
05/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	883.0000	842.0000	(4.643)	0	0	0
05/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,469.0000	1,408.0000	(4.152)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	£ / R	2010/06/14	16.45	Call	Currency Future	168.0000	159.0000	(5.357)	0	0	0
05/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
05/11/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,532.0000	2,594.0000	2.449	0	0	0
05/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	649.0000	684.0000	5.393	0	0	0
05/11/2009	£ / R	2010/06/14	15.45	Call	Currency Future	266.0000	252.0000	(5.263)	0	0	0
05/11/2009	€ / R	2009/12/14			Currency Future	11.4457	11.3891	(0.495)	11.4600	11.3100	34,924
05/11/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	12.90	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
05/11/2009	€ / R	2009/12/14	12.30	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
05/11/2009	€ / R	2009/12/14	19.00	Put	Currency Future	7,554.0000	7,611.0000	0.755	0	0	0
05/11/2009	€ / R	2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	11.70	Call	Currency Future	182.0000	165.0000	(9.341)	0	0	0
05/11/2009	€ / R	2009/12/14	11.95	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0
05/11/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,404.0000	8,461.0000	0.678	0	0	0
05/11/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,485.0000	1,539.0000	3.636	0	0	0
05/11/2009	€ / R	2009/12/14	12.30	Put	Currency Future	926.0000	976.0000	5.400	0	0	0
05/11/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,446.0000	4,389.0000	(1.282)	0	0	0
05/11/2009	€ / R	2009/12/14	17.10	Put	Currency Future	5,655.0000	5,712.0000	1.008	0	0	0
05/11/2009	€ / R	2009/12/14	11.40	Put	Currency Future	250.0000	275.0000	10.000	0	0	0
05/11/2009	€ / R	2009/12/14	11.90	Put	Currency Future	587.0000	631.0000	7.496	0	0	0
05/11/2009	€ / R	2009/12/14	11.85	Call	Currency Future	144.0000	130.0000	(9.722)	0	0	0
05/11/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,405.0000	6,461.0000	0.874	0	0	0
05/11/2009	€ / R	2009/12/14	12.95	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
05/11/2009	€ / R	2009/12/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,555.0000	5,612.0000	1.026	0	0	0
05/11/2009	€ / R	2009/12/14	7.10	Call	Currency Future	4,346.0000	4,289.0000	(1.312)	0	0	0
05/11/2009	€ / R	2009/12/14	11.40	Call	Currency Future	296.0000	264.0000	(10.811)	0	0	0
05/11/2009	€ / R	2009/12/14	11.85	Put	Currency Future	548.0000	591.0000	7.847	0	0	0
05/11/2009	€ / R	2009/12/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	€ / R	2009/12/14	12.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
05/11/2009	€ / R	2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	19.10	Put	Currency Future	7,654.0000	7,711.0000	0.745	0	0	0
05/11/2009	€ / R	2009/12/14	7.15	Call	Currency Future	4,296.0000	4,239.0000	(1.327)	0	0	0
05/11/2009	€ / R	2009/12/14	11.95	Put	Currency Future	627.0000	672.0000	7.177	0	0	0
05/11/2009	€ / R	2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,754.0000	7,811.0000	0.735	0	0	0
05/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,196.0000	4,139.0000	(1.358)	0	0	0
05/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,463.0000	2,519.0000	2.274	0	0	0
05/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,485.0000	1,539.0000	3.636	0	0	0
05/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,604.0000	7,661.0000	0.750	0	0	0
05/11/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
05/11/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,304.0000	8,361.0000	0.686	0	0	0
05/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
05/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,396.0000	4,339.0000	(1.297)	0	0	0
05/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,455.0000	6,511.0000	0.868	0	0	0
05/11/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	709.0000	756.0000	6.629	0	0	0
05/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,755.0000	5,812.0000	0.990	0	0	0
05/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,204.0000	8,261.0000	0.695	0	0	0
05/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,805.0000	5,862.0000	0.982	0	0	0
05/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,533.0000	1,587.0000	3.523	0	0	0
05/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
05/11/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.50	Put	Currency Future	303.0000	337.0000	11.221	0	0	0
05/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	436.0000	475.0000	8.945	0	0	0
05/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	138.0000	153.0000	10.870	0	0	0
05/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
05/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,761.0000	2,817.0000	2.028	0	0	0
05/11/2009	€ / R 2009/12/14	11.30	Call	Currency Future	353.0000	318.0000	(9.915)	0	0	0
05/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,118.0000	1,063.0000	(4.919)	0	0	0
05/11/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,167.0000	2,223.0000	2.584	0	0	0
05/11/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.50	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
05/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.30	Put	Currency Future	207.0000	229.0000	10.628	0	0	0
05/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,096.0000	3,039.0000	(1.841)	0	0	0
05/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,056.0000	4,113.0000	1.405	0	0	0
05/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
05/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,661.0000	2,717.0000	2.104	0	0	0
05/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
05/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,757.0000	3,813.0000	1.491	0	0	0
05/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,205.0000	6,261.0000	0.902	0	0	0
05/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,612.0000	2,668.0000	2.144	0	0	0
05/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,247.0000	1,300.0000	4.250	0	0	0
05/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,454.0000	8,511.0000	0.674	0	0	0
05/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,108.0000	1,159.0000	4.603	0	0	0
05/11/2009	€ / R 2009/12/14	11.80	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
05/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,159.0000	3,215.0000	1.773	0	0	0
05/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,305.0000	6,361.0000	0.888	0	0	0
05/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,059.0000	3,115.0000	1.831	0	0	0
05/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,437.0000	1,491.0000	3.758	0	0	0
05/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,296.0000	3,239.0000	(1.729)	0	0	0
05/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	80
05/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,996.0000	3,939.0000	(1.426)	0	0	0
05/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
05/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,804.0000	7,861.0000	0.730	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,630.0000	1,684.0000	3.313	0	0	0
05/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	188.0000	208.0000	10.638	0	0	0
05/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,406.0000	4,462.0000	1.271	0	0	0
05/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	752.0000	799.0000	6.250	0	0	0
05/11/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,263.0000	1,207.0000	(4.434)	0	0	0
05/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,100.0000	2,043.0000	(2.714)	0	0	0
05/11/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,154.0000	8,211.0000	0.699	0	0	0
05/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
05/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	971.0000	1,021.0000	5.149	0	0	0
05/11/2009	€ / R 2009/12/14	11.25	Call	Currency Future	383.0000	347.0000	(9.399)	0	0	0
05/11/2009	€ / R 2009/12/14	11.80	Put	Currency Future	510.0000	551.0000	8.039	0	0	0
05/11/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,996.0000	2,940.0000	(1.869)	0	0	0
05/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,873.0000	1,928.0000	2.936	0	0	0
05/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
05/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	483.0000	442.0000	(8.489)	0	0	0
05/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
05/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,409.0000	1,353.0000	(3.974)	0	0	0
05/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,155.0000	6,211.0000	0.910	0	0	0
05/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,971.0000	2,026.0000	2.790	0	0	0
05/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
05/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
05/11/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,364.0000	2,420.0000	2.369	0	0	0
05/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
05/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
05/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,398.0000	2,341.0000	(2.377)	0	0	0
05/11/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,246.0000	3,189.0000	(1.756)	0	0	0

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05/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,196.0000	3,139.0000	(1.783)	0	0	0
05/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,201.0000	1,253.0000	4.330	0	0	0
05/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	556.0000	512.0000	(7.914)	0	0	0
05/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,705.0000	5,762.0000	0.999	0	0	0
05/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	668.0000	713.0000	6.737	0	0	0
05/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,249.0000	2,192.0000	(2.534)	0	0	0
05/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,906.0000	3,963.0000	1.459	0	0	0
05/11/2009	€ / R 2009/12/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,215.0000	1,159.0000	(4.609)	0	0	0
05/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
05/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,016.0000	1,067.0000	5.020	0	0	0
05/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,396.0000	3,339.0000	(1.678)	0	0	0
05/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,905.0000	5,962.0000	0.965	0	0	0
05/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	977.0000	924.0000	(5.425)	0	0	0
05/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,810.0000	2,866.0000	1.993	0	0	0
05/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	170.0000	188.0000	10.588	0	0	0
05/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,704.0000	7,761.0000	0.740	0	0	0
05/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,955.0000	6,012.0000	0.957	0	0	0
05/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	519.0000	476.0000	(8.285)	0	0	0
05/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,904.0000	7,961.0000	0.721	0	0	0
05/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,946.0000	3,889.0000	(1.445)	0	0	0
05/11/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	415.0000	377.0000	(9.157)	0	0	0
05/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	123.0000	137.0000	11.382	0	0	0
05/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,255.0000	6,311.0000	0.895	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,513.0000	2,569.0000	2.228	0	0	0
05/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.15	Put	Currency Future	153.0000	170.0000	11.111	0	0	0
05/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,354.0000	8,411.0000	0.682	0	0	0
05/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,854.0000	7,911.0000	0.726	0	0	0
05/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,096.0000	4,039.0000	(1.392)	0	0	0
05/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
05/11/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,355.0000	6,411.0000	0.881	0	0	0
05/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,612.0000	2,668.0000	2.144	0	0	0
05/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,298.0000	2,242.0000	(2.437)	0	0	0
05/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,954.0000	8,011.0000	0.717	0	0	0
05/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,001.0000	1,944.0000	(2.849)	0	0	0
05/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	110.0000	123.0000	11.818	0	0	0
05/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,707.0000	3,763.0000	1.511	0	0	0
05/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,956.0000	4,013.0000	1.441	0	0	0
05/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,201.0000	1,253.0000	4.330	0	0	0
05/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,607.0000	3,663.0000	1.553	0	0	0
05/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/11/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,711.0000	2,767.0000	2.066	0	0	0
05/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	228.0000	251.0000	10.088	0	0	0
05/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,855.0000	5,912.0000	0.974	0	0	0
05/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
05/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,606.0000	4,662.0000	1.216	0	0	0
05/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,946.0000	2,890.0000	(1.901)	0	0	0
05/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	323.0000	290.0000	(10.217)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,005.0000	6,062.0000	0.949	0	0	0
05/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
05/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,364.0000	2,420.0000	2.369	0	0	0
05/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,046.0000	3,989.0000	(1.409)	0	0	0
05/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	99.0000	110.0000	11.111	0	0	0
05/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	843.0000	791.0000	(6.168)	0	0	0
05/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,951.0000	1,895.0000	(2.870)	0	0	0
05/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,463.0000	2,519.0000	2.274	0	0	0
05/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,070.0000	1,015.0000	(5.140)	0	0	0
05/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	594.0000	549.0000	(7.576)	0	0	0
05/11/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,208.0000	3,265.0000	1.777	0	0	0
05/11/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,004.0000	8,061.0000	0.712	0	0	0
05/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,562.0000	2,618.0000	2.186	0	0	0
05/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,447.0000	2,391.0000	(2.289)	0	0	0
05/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,308.0000	3,364.0000	1.693	0	0	0
05/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,697.0000	2,640.0000	(2.113)	0	0	0
05/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,254.0000	8,311.0000	0.691	0	0	0
05/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,414.0000	2,470.0000	2.320	0	0	0
05/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,346.0000	3,289.0000	(1.704)	0	0	0
05/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,312.0000	1,256.0000	(4.268)	0	0	0
05/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.45	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
05/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,596.0000	3,539.0000	(1.585)	0	0	0
05/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,605.0000	5,662.0000	1.017	0	0	0
05/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,360.0000	1,304.0000	(4.118)	0	0	0
05/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
05/11/2009	€ / R 2009/12/14	11.15	Call	Currency Future	449.0000	409.0000	(8.909)	0	0	0
05/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,678.0000	1,733.0000	3.278	0	0	0
05/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,646.0000	3,589.0000	(1.563)	0	0	0
05/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,597.0000	2,540.0000	(2.195)	0	0	0
05/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,104.0000	7,161.0000	0.802	0	0	0
05/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
05/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,546.0000	3,489.0000	(1.607)	0	0	0
05/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,727.0000	1,781.0000	3.127	0	0	0
05/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,747.0000	2,690.0000	(2.075)	0	0	0
05/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,046.0000	2,989.0000	(1.871)	0	0	0
05/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,605.0000	1,549.0000	(3.489)	0	0	0
05/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,106.0000	4,163.0000	1.388	0	0	0
05/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,246.0000	4,189.0000	(1.342)	0	0	0
05/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	633.0000	587.0000	(7.267)	0	0	0
05/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,796.0000	3,739.0000	(1.502)	0	0	0
05/11/2009	€ / R 2009/12/14	9.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,216.0000	2,272.0000	2.527	0	0	0
05/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,206.0000	4,262.0000	1.331	0	0	0
05/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,050.0000	1,994.0000	(2.732)	0	0	0
05/11/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0



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05/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,006.0000	4,063.0000	1.423	0	0	0
05/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,305.0000	5,362.0000	1.074	0	0	0
05/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
05/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,902.0000	1,845.0000	(2.997)	0	0	0
05/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,807.0000	3,863.0000	1.471	0	0	0
05/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,630.0000	1,684.0000	3.313	0	0	0
05/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,557.0000	3,614.0000	1.602	0	0	0
05/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.60	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
05/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,556.0000	4,612.0000	1.229	0	0	0
05/11/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,803.0000	1,746.0000	(3.161)	0	0	0
05/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,216.0000	2,272.0000	2.527	0	0	0
05/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	673.0000	626.0000	(6.984)	0	0	0
05/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,023.0000	969.0000	(5.279)	0	0	0
05/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,727.0000	1,781.0000	3.127	0	0	0
05/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
05/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	78.0000	87.0000	11.538	0	0	0
05/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
05/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	756.0000	707.0000	(6.481)	0	0	0
05/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,704.0000	1,647.0000	(3.345)	0	0	0
05/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,458.0000	1,402.0000	(3.841)	0	0	0
05/11/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,647.0000	2,590.0000	(2.153)	0	0	0
05/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,922.0000	1,977.0000	2.862	0	0	0
05/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,696.0000	3,639.0000	(1.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
05/11/2009	€ / R 2009/12/14	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,118.0000	2,174.0000	2.644	0	0	0
05/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,199.0000	2,142.0000	(2.592)	0	0	0
05/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,678.0000	1,733.0000	3.278	0	0	0
05/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
05/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,796.0000	2,740.0000	(2.003)	0	0	0
05/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,266.0000	2,321.0000	2.427	0	0	0
05/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,306.0000	4,362.0000	1.301	0	0	0
05/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,446.0000	3,389.0000	(1.654)	0	0	0
05/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,408.0000	3,464.0000	1.643	0	0	0
05/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,804.0000	6,861.0000	0.838	0	0	0
05/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,456.0000	4,512.0000	1.257	0	0	0
05/11/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
05/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,556.0000	1,500.0000	(3.599)	0	0	0
05/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
05/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,414.0000	2,470.0000	2.320	0	0	0
05/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	18.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	799.0000	748.0000	(6.383)	0	0	0
05/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,824.0000	1,879.0000	3.015	0	0	0
05/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,504.0000	7,561.0000	0.760	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,155.0000	5,212.0000	1.106	0	0	0
05/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,020.0000	2,075.0000	2.723	0	0	0
05/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,496.0000	3,439.0000	(1.630)	0	0	0
05/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,054.0000	8,111.0000	0.708	0	0	0
05/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	88.0000	98.0000	11.364	0	0	0
05/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,753.0000	1,697.0000	(3.195)	0	0	0
05/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,497.0000	2,441.0000	(2.243)	0	0	0
05/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,846.0000	3,789.0000	(1.482)	0	0	0
05/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
05/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,654.0000	6,711.0000	0.857	0	0	0
05/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,156.0000	4,213.0000	1.372	0	0	0
05/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,547.0000	2,490.0000	(2.238)	0	0	0
05/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,505.0000	5,562.0000	1.035	0	0	0
05/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,258.0000	3,314.0000	1.719	0	0	0
05/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,055.0000	6,112.0000	0.941	0	0	0
05/11/2009	€ / R 2009/12/14	10.60	Call	Currency Future	887.0000	835.0000	(5.862)	0	0	0
05/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,457.0000	3,514.0000	1.649	0	0	0
05/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,167.0000	2,223.0000	2.584	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
05/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,507.0000	3,564.0000	1.625	0	0	0
05/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	838.0000	886.0000	5.728	0	0	0
05/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,656.0000	4,712.0000	1.203	0	0	0
05/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,256.0000	4,312.0000	1.316	0	0	0
05/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
05/11/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,348.0000	2,291.0000	(2.428)	0	0	0
05/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	714.0000	666.0000	(6.723)	0	0	0
05/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,657.0000	3,713.0000	1.531	0	0	0
05/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
05/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,069.0000	2,124.0000	2.658	0	0	0
05/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,873.0000	1,928.0000	2.936	0	0	0
05/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,655.0000	1,598.0000	(3.444)	0	0	0
05/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,118.0000	2,174.0000	2.644	0	0	0
05/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,507.0000	1,451.0000	(3.716)	0	0	0
05/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
05/11/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,852.0000	1,796.0000	(3.024)	0	0	0
05/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
05/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,356.0000	4,412.0000	1.286	0	0	0
05/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,149.0000	2,093.0000	(2.606)	0	0	0
05/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,971.0000	2,026.0000	2.790	0	0	0
05/11/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,746.0000	3,689.0000	(1.522)	0	0	0
05/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
05/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,358.0000	3,414.0000	1.668	0	0	0
05/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	197.0000	178.0000	(9.645)	0	0	0
05/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,857.0000	3,913.0000	1.452	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
05/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,846.0000	3,789.0000	(1.482)	0	0	0
05/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,154.0000	1,206.0000	4.506	0	0	0
05/11/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,846.0000	2,790.0000	(1.968)	0	0	0
05/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	269.0000	244.0000	(9.294)	0	0	0
05/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,146.0000	3,089.0000	(1.812)	0	0	0
05/11/2009	€ / R 2009/12/14	12.45	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
05/11/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	273.0000	305.0000	11.722	0	0	0
05/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,062.0000	1,113.0000	4.802	0	0	0
05/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,860.0000	2,916.0000	1.958	0	0	0
05/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
05/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	401.0000	439.0000	9.476	0	0	0
05/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,146.0000	4,089.0000	(1.375)	0	0	0
05/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
05/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	882.0000	931.0000	5.556	0	0	0
05/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
05/11/2009	€ / R 2009/12/14	12.15	Put	Currency Future	794.0000	842.0000	6.045	0	0	0
05/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,166.0000	1,111.0000	(4.717)	0	0	0
05/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,775.0000	1,830.0000	3.099	0	0	0
05/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,016.0000	1,067.0000	5.020	0	0	0
05/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	12,389
05/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,247.0000	1,300.0000	4.250	0	0	0
05/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,389.0000	1,443.0000	3.888	0	0	0
05/11/2009	€ / R 2009/12/14	11.75	Put	Currency Future	472.0000	513.0000	8.686	0	0	0
05/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
05/11/2009	€ / R 2009/12/14	11.75	Call	Currency Future	168.0000	152.0000	(9.524)	0	0	0
05/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,581.0000	1,636.0000	3.479	0	0	0
05/11/2009	€ / R 2009/12/14	11.60	Put	Currency Future	367.0000	404.0000	10.082	0	0	0
05/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R	2009/12/14	12.80	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
05/11/2009	€ / R	2009/12/14	12.75	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
05/11/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,342.0000	1,395.0000	3.949	0	0	0
05/11/2009	€ / R	2009/12/14	12.70	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
05/11/2009	€ / R	2009/12/14	11.60	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
05/11/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,295.0000	1,348.0000	4.093	0	0	0
05/11/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,922.0000	1,977.0000	2.862	0	0	0
05/11/2009	€ / R	2009/12/14	11.55	Call	Currency Future	230.0000	209.0000	(9.130)	0	0	0
05/11/2009	€ / R	2009/12/14	12.20	Put	Currency Future	838.0000	886.0000	5.728	0	0	0
05/11/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,496.0000	4,439.0000	(1.268)	0	0	0
05/11/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	11.55	Put	Currency Future	335.0000	370.0000	10.448	0	0	0
05/11/2009	€ / R	2009/12/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	12,389
05/11/2009	€ / R	2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	17.55	Put	Currency Future	6,105.0000	6,162.0000	0.934	0	0	0
05/11/2009	€ / R	2009/12/14	19.55	Put	Currency Future	8,104.0000	8,161.0000	0.703	0	0	0
05/11/2009	€ / R	2009/12/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	10.55	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
05/11/2009	€ / R	2009/12/14	10.55	Call	Currency Future	931.0000	879.0000	(5.585)	0	0	0
05/11/2009	€ / R	2009/12/14	7.55	Call	Currency Future	3,896.0000	3,839.0000	(1.463)	0	0	0
05/11/2009	€ / R	2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	8.55	Call	Currency Future	2,896.0000	2,840.0000	(1.934)	0	0	0
05/11/2009	€ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R	2009/12/14	13.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,315.0000	2,371.0000	2.419	0	0	0
05/11/2009	€ / R	2010/03/15			Currency Future	11.6353	11.5776	(0.496)	11.6600	11.5300	3,907
05/11/2009	€ / R	2010/03/15	19.35	Put	Currency Future	7,719.0000	7,777.0000	0.751	0	0	0
05/11/2009	€ / R	2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.45	Call	Currency Future	3,195.0000	3,138.0000	(1.784)	0	0	0
05/11/2009	€ / R	2010/03/15	10.75	Put	Currency Future	132.0000	145.0000	9.848	0	0	0
05/11/2009	€ / R	2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	17.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	€ / R	2010/03/15	10.15	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
05/11/2009	€ / R	2010/03/15	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,406.0000	1,350.0000	(3.983)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R	2010/03/15	11.70	Call	Currency Future	472.0000	448.0000	(5.085)	0	0	0
05/11/2009	€ / R	2010/03/15	7.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	€ / R	2010/03/15	14.10	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
05/11/2009	€ / R	2010/03/15	14.00	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
05/11/2009	€ / R	2010/03/15	10.40	Put	Currency Future	80.0000	81.0000	1.250	0	0	0
05/11/2009	€ / R	2010/03/15	13.65	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
05/11/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,635.0000	2,688.0000	2.011	0	0	0
05/11/2009	€ / R	2010/03/15	17.35	Put	Currency Future	5,725.0000	5,783.0000	1.013	0	0	0
05/11/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,790.0000	3,733.0000	(1.504)	0	0	0
05/11/2009	€ / R	2010/03/15	8.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	13.75	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
05/11/2009	€ / R	2010/03/15	19.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,168.0000	8,226.0000	0.710	0	0	0
05/11/2009	€ / R	2010/03/15	13.15	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
05/11/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,318.0000	8,375.0000	0.685	0	0	0
05/11/2009	€ / R	2010/03/15	9.30	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
05/11/2009	€ / R	2010/03/15	17.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,626.0000	1,675.0000	3.014	0	0	0
05/11/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,537.0000	1,586.0000	3.188	0	0	0
05/11/2009	€ / R	2010/03/15	10.40	Call	Currency Future	1,315.0000	1,259.0000	(4.259)	0	0	0
05/11/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,019.0000	8,076.0000	0.711	0	0	0
05/11/2009	€ / R	2010/03/15	9.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	17.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	€ / R	2010/03/15	17.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	€ / R	2010/03/15	9.45	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
05/11/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,322.0000	1,368.0000	3.480	0	0	0
05/11/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,476.0000	5,534.0000	1.059	0	0	0
05/11/2009	€ / R	2010/03/15	19.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,506.0000	2,448.0000	(2.314)	0	0	0
05/11/2009	€ / R	2010/03/15	17.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.30	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
05/11/2009	€ / R	2010/03/15	11.00	Call	Currency Future	842.0000	802.0000	(4.751)	0	0	13,636
05/11/2009	€ / R	2010/03/15	19.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	€ / R	2010/03/15	10.10	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
05/11/2009	€ / R	2010/03/15	13.00	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
05/11/2009	€ / R	2010/03/15	13.40	Call	Currency Future	131.0000	124.0000	(5.344)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,268.0000	8,325.0000	0.689	0	0	0
05/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
05/11/2009	€ / R 2010/03/15	19.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	€ / R 2010/03/15	11.50	Call	Currency Future	560.0000	528.0000	(5.714)	0	0	24
05/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,218.0000	8,276.0000	0.706	0	0	0
05/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,270.0000	1,214.0000	(4.409)	0	0	0
05/11/2009	€ / R 2010/03/15	12.75	Call	Currency Future	207.0000	196.0000	(5.314)	0	0	0
05/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,418.0000	8,475.0000	0.677	0	0	0
05/11/2009	€ / R 2010/03/15	17.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,174.0000	6,231.0000	0.923	0	0	0
05/11/2009	€ / R 2010/03/15	9.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,323.0000	6,380.0000	0.901	0	0	0
05/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	451.0000	478.0000	5.987	0	0	0
05/11/2009	€ / R 2010/03/15	12.00	Call	Currency Future	371.0000	351.0000	(5.391)	0	0	0
05/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,626.0000	5,683.0000	1.013	0	0	0
05/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
05/11/2009	€ / R 2010/03/15	10.00	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
05/11/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,273.0000	6,330.0000	0.909	0	0	0
05/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
05/11/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,223.0000	6,281.0000	0.932	0	0	0
05/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,212.0000	2,155.0000	(2.577)	0	0	0
05/11/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,217.0000	2,268.0000	2.300	0	0	0
05/11/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,423.0000	6,480.0000	0.887	0	0	0
05/11/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,536.0000	4,479.0000	(1.257)	0	0	0
05/11/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,492.0000	3,435.0000	(1.632)	0	0	0
05/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	536.0000	506.0000	(5.597)	0	0	0
05/11/2009	€ / R 2010/03/15	12.00	Put	Currency Future	736.0000	773.0000	5.027	0	0	0
05/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,619.0000	7,677.0000	0.761	0	0	0
05/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,591.0000	1,535.0000	(3.520)	0	0	0
05/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,653.0000	2,595.0000	(2.186)	0	0	0
05/11/2009	€ / R 2010/03/15	15.40	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
05/11/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,989.0000	3,932.0000	(1.429)	0	0	0
05/11/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
05/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
05/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,136.0000	4,193.0000	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
05/11/2009	€ / R	2010/03/15	18.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	€ / R	2010/03/15	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	15.30	Put	Currency Future	3,694.0000	3,750.0000	1.516	0	0	0
05/11/2009	€ / R	2010/03/15	11.60	Call	Currency Future	514.0000	486.0000	(5.447)	0	0	0
05/11/2009	€ / R	2010/03/15	11.90	Put	Currency Future	667.0000	703.0000	5.397	0	0	0
05/11/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,387.0000	4,329.0000	(1.322)	0	0	0
05/11/2009	€ / R	2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	9.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
05/11/2009	€ / R	2010/03/15	9.40	Put	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	17.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,443.0000	3,385.0000	(1.685)	0	0	0
05/11/2009	€ / R	2010/03/15	11.50	Put	Currency Future	424.0000	451.0000	6.368	0	0	0
05/11/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,160.0000	3,215.0000	1.741	0	0	0
05/11/2009	€ / R	2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,670.0000	1,719.0000	2.934	0	0	0
05/11/2009	€ / R	2010/03/15	13.30	Put	Currency Future	1,805.0000	1,855.0000	2.770	0	0	0
05/11/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,555.0000	2,497.0000	(2.270)	0	0	0
05/11/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,685.0000	1,629.0000	(3.323)	0	0	0
05/11/2009	€ / R	2010/03/15	13.40	Put	Currency Future	1,896.0000	1,946.0000	2.637	0	0	0
05/11/2009	€ / R	2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	13.20	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
05/11/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,940.0000	3,882.0000	(1.472)	0	0	0
05/11/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,545.0000	1,488.0000	(3.689)	0	0	0
05/11/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,472.0000	6,530.0000	0.896	0	0	0
05/11/2009	€ / R	2010/03/15	19.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	€ / R	2010/03/15	11.90	Call	Currency Future	402.0000	380.0000	(5.473)	0	0	0
05/11/2009	€ / R	2010/03/15	11.20	Call	Currency Future	719.0000	682.0000	(5.146)	0	0	0
05/11/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,541.0000	2,594.0000	2.086	0	0	0
05/11/2009	€ / R	2010/03/15	12.20	Put	Currency Future	881.0000	921.0000	4.540	0	0	0
05/11/2009	€ / R	2010/03/15	14.00	Put	Currency Future	2,448.0000	2,500.0000	2.124	0	0	0
05/11/2009	€ / R	2010/03/15	9.40	Call	Currency Future	2,261.0000	2,204.0000	(2.521)	0	0	0
05/11/2009	€ / R	2010/03/15	10.65	Put	Currency Future	108.0000	119.0000	10.185	0	0	0
05/11/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,715.0000	1,764.0000	2.857	0	0	0
05/11/2009	€ / R	2010/03/15	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,470.0000	7,527.0000	0.763	0	0	0
05/11/2009	€ / R	2010/03/15	14.15	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0

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05/11/2009	€ / R	2010/03/15	18.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,675.0000	5,733.0000	1.022	0	0	0
05/11/2009	€ / R	2010/03/15	11.60	Put	Currency Future	478.0000	508.0000	6.276	0	0	0
05/11/2009	€ / R	2010/03/15	11.00	Put	Currency Future	207.0000	225.0000	8.696	0	0	0
05/11/2009	€ / R	2010/03/15	11.35	Call	Currency Future	635.0000	601.0000	(5.354)	0	0	0
05/11/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,582.0000	4,639.0000	1.244	0	0	0
05/11/2009	€ / R	2010/03/15	12.20	Call	Currency Future	316.0000	299.0000	(5.380)	0	0	0
05/11/2009	€ / R	2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	7.40	Call	Currency Future	4,237.0000	4,180.0000	(1.345)	0	0	0
05/11/2009	€ / R	2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,499.0000	1,442.0000	(3.803)	0	0	0
05/11/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,188.0000	4,130.0000	(1.385)	0	0	0
05/11/2009	€ / R	2010/03/15	16.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	17.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	€ / R	2010/03/15	11.20	Put	Currency Future	283.0000	304.0000	7.420	0	0	0
05/11/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,542.0000	3,484.0000	(1.637)	0	0	0
05/11/2009	€ / R	2010/03/15	11.70	Put	Currency Future	537.0000	570.0000	6.145	0	0	0
05/11/2009	€ / R	2010/03/15	15.00	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
05/11/2009	€ / R	2010/03/15	8.40	Call	Currency Future	3,245.0000	3,187.0000	(1.787)	0	0	0
05/11/2009	€ / R	2010/03/15	8.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,457.0000	2,399.0000	(2.361)	0	0	0
05/11/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,437.0000	4,379.0000	(1.307)	0	0	0
05/11/2009	€ / R	2010/03/15	15.15	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
05/11/2009	€ / R	2010/03/15	11.10	Call	Currency Future	779.0000	740.0000	(5.006)	0	0	0
05/11/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,468.0000	8,525.0000	0.673	0	0	0
05/11/2009	€ / R	2010/03/15	12.10	Call	Currency Future	342.0000	324.0000	(5.263)	0	0	0
05/11/2009	€ / R	2010/03/15	11.35	Put	Currency Future	350.0000	374.0000	6.857	0	0	0
05/11/2009	€ / R	2010/03/15	9.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	11.70	Call	Currency Future	472.0000	448.0000	(5.085)	0	0	0
05/11/2009	€ / R	2010/03/15	8.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,037.0000	4,094.0000	1.412	0	0	0
05/11/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,452.0000	1,396.0000	(3.857)	0	0	0
05/11/2009	€ / R	2010/03/15	7.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	17.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,284.0000	4,341.0000	1.331	0	0	0
05/11/2009	€ / R	2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/03/15	15.30	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
05/11/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,197.0000	1,242.0000	3.759	0	0	0
05/11/2009	€ / R 2010/03/15	11.25	Put	Currency Future	305.0000	327.0000	7.213	0	0	0
05/11/2009	€ / R 2010/03/15	16.00	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	€ / R 2010/03/15	8.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,576.0000	5,633.0000	1.022	0	0	0
05/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
05/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	690.0000	654.0000	(5.217)	0	0	0
05/11/2009	€ / R 2010/03/15	15.10	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
05/11/2009	€ / R 2010/03/15	12.15	Put	Currency Future	844.0000	884.0000	4.739	0	0	0
05/11/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,850.0000	2,792.0000	(2.035)	0	0	0
05/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,126.0000	2,176.0000	2.352	0	0	0
05/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	85.0000	86.0000	1.176	0	0	0
05/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,948.0000	2,891.0000	(1.934)	0	0	0
05/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	174.0000	190.0000	9.195	0	0	0
05/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	243.0000	263.0000	8.230	0	0	0
05/11/2009	€ / R 2010/03/15	11.45	Call	Currency Future	584.0000	552.0000	(5.479)	0	0	0
05/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	232.0000	219.0000	(5.603)	0	0	13,636
05/11/2009	€ / R 2010/03/15	16.10	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/11/2009	€ / R 2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,792.0000	3,848.0000	1.477	0	0	0
05/11/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,998.0000	2,940.0000	(1.935)	0	0	0
05/11/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,942.0000	1,992.0000	2.575	0	0	0
05/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
05/11/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,305.0000	3,360.0000	1.664	0	0	0
05/11/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,337.0000	4,280.0000	(1.314)	0	0	0
05/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	537.0000	570.0000	6.145	0	0	0
05/11/2009	€ / R 2010/03/15	12.10	Put	Currency Future	807.0000	846.0000	4.833	0	0	0
05/11/2009	€ / R 2010/03/15	11.15	Call	Currency Future	748.0000	711.0000	(4.947)	0	0	0
05/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	167.0000	158.0000	(5.389)	0	0	0
05/11/2009	€ / R 2010/03/15	12.25	Put	Currency Future	919.0000	960.0000	4.461	0	0	0
05/11/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,840.0000	3,782.0000	(1.510)	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
05/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,093.0000	1,047.0000	(4.209)	0	0	0
05/11/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,287.0000	4,230.0000	(1.330)	0	0	0
05/11/2009	€ / R 2010/03/15	15.45	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
05/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,970.0000	1,914.0000	(2.843)	0	0	0
05/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,355.0000	2,406.0000	2.166	0	0	0
05/11/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,359.0000	2,301.0000	(2.459)	0	0	0
05/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	399.0000	424.0000	6.266	0	0	0
05/11/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,581.0000	1,630.0000	3.099	0	0	0
05/11/2009	€ / R 2010/03/15	12.25	Call	Currency Future	304.0000	287.0000	(5.592)	0	0	0
05/11/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,402.0000	3,457.0000	1.617	0	0	0
05/11/2009	€ / R 2010/03/15	8.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.75	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
05/11/2009	€ / R 2010/03/15	13.90	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
05/11/2009	€ / R 2010/03/15	12.05	Call	Currency Future	356.0000	337.0000	(5.337)	0	0	0
05/11/2009	€ / R 2010/03/15	14.05	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
05/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,641.0000	3,584.0000	(1.566)	0	0	0
05/11/2009	€ / R 2010/03/15	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,024.0000	6,081.0000	0.946	0	0	0
05/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
05/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	225.0000	243.0000	8.000	0	0	0
05/11/2009	€ / R 2010/03/15	12.15	Call	Currency Future	329.0000	311.0000	(5.471)	0	0	0
05/11/2009	€ / R 2010/03/15	9.80	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
05/11/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,775.0000	5,832.0000	0.987	0	0	0
05/11/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,018.0000	1,962.0000	(2.775)	0	0	0
05/11/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,569.0000	7,627.0000	0.766	0	0	0
05/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	910.0000	868.0000	(4.615)	0	0	0
05/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	810.0000	771.0000	(4.815)	0	0	0
05/11/2009	€ / R 2010/03/15	12.05	Put	Currency Future	771.0000	809.0000	4.929	0	0	0
05/11/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,875.0000	1,818.0000	(3.040)	0	0	0
05/11/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	9.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
05/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
05/11/2009	€ / R 2010/03/15	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	44.0000	46.0000	4.545	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
05/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,124.0000	6,181.0000	0.931	0	0	0
05/11/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,384.0000	4,440.0000	1.277	0	0	0
05/11/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,919.0000	7,976.0000	0.720	0	0	0
05/11/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,631.0000	4,688.0000	1.231	0	0	0
05/11/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,294.0000	3,237.0000	(1.730)	0	0	0
05/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,017.0000	973.0000	(4.326)	0	0	0
05/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,780.0000	1,723.0000	(3.202)	0	0	0
05/11/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,638.0000	1,582.0000	(3.419)	0	0	0
05/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	10.80	Call	Currency Future	981.0000	937.0000	(4.485)	0	0	0
05/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	16.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	€ / R 2010/03/15	8.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	127.0000	120.0000	(5.512)	0	0	0
05/11/2009	€ / R 2010/03/15	15.75	Call	Currency Future	21.0000	21.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,548.0000	3,603.0000	1.550	0	0	0
05/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	374.0000	399.0000	6.684	0	0	0
05/11/2009	€ / R 2010/03/15	11.30	Call	Currency Future	662.0000	627.0000	(5.287)	0	0	0
05/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,592.0000	3,534.0000	(1.615)	0	0	0
05/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,118.0000	8,176.0000	0.714	0	0	0
05/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,235.0000	4,292.0000	1.346	0	0	0
05/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,925.0000	5,982.0000	0.962	0	0	0
05/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,777.0000	2,831.0000	1.945	0	0	0
05/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
05/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	609.0000	576.0000	(5.419)	0	0	0
05/11/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,495.0000	2,547.0000	2.084	0	0	0
05/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	€ / R 2010/03/15	12.85	Call	Currency Future	192.0000	182.0000	(5.208)	0	0	0
05/11/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,393.0000	3,336.0000	(1.680)	0	0	0
05/11/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,850.0000	1,901.0000	2.757	0	0	0
05/11/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,819.0000	7,877.0000	0.742	0	0	0
05/11/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,368.0000	8,425.0000	0.681	0	0	0
05/11/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,532.0000	4,589.0000	1.258	0	0	0
05/11/2009	€ / R 2010/03/15	11.30	Put	Currency Future	327.0000	350.0000	7.034	0	0	0

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05/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,257.0000	3,311.0000	1.658	0	0	0
05/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
05/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,841.0000	3,897.0000	1.458	0	0	0
05/11/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,741.0000	3,683.0000	(1.550)	0	0	0
05/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,364.0000	1,411.0000	3.446	0	0	0
05/11/2009	€ / R 2010/03/15	19.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,373.0000	6,430.0000	0.894	0	0	0
05/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	8.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	11.15	Put	Currency Future	263.0000	283.0000	7.605	0	0	0
05/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,604.0000	2,546.0000	(2.227)	0	0	0
05/11/2009	€ / R 2010/03/15	12.80	Call	Currency Future	200.0000	189.0000	(5.500)	0	0	0
05/11/2009	€ / R 2010/03/15	10.25	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
05/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,743.0000	3,799.0000	1.496	0	0	0
05/11/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,588.0000	2,641.0000	2.048	0	0	0
05/11/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,344.0000	3,286.0000	(1.734)	0	0	0
05/11/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,499.0000	3,555.0000	1.600	0	0	0
05/11/2009	€ / R 2010/03/15	10.80	Put	Currency Future	145.0000	159.0000	9.655	0	0	0
05/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
05/11/2009	€ / R 2010/03/15	19.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	15.05	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
05/11/2009	€ / R 2010/03/15	13.80	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
05/11/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,408.0000	2,350.0000	(2.409)	0	0	0
05/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	136.0000	128.0000	(5.882)	0	0	0
05/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,825.0000	5,882.0000	0.979	0	0	0
05/11/2009	€ / R 2010/03/15	9.75	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
05/11/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,751.0000	2,693.0000	(2.108)	0	0	0
05/11/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,875.0000	5,932.0000	0.970	0	0	0
05/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	18.0000	18.0000	-	0	0	0

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05/11/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,263.0000	2,314.0000	2.254	0	0	0
05/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
05/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	281.0000	266.0000	(5.338)	0	0	0
05/11/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,450.0000	1,498.0000	3.310	0	0	0
05/11/2009	€ / R 2010/03/15	17.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
05/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,939.0000	3,995.0000	1.422	0	0	0
05/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,760.0000	1,810.0000	2.841	0	0	0
05/11/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,310.0000	2,253.0000	(2.468)	0	0	0
05/11/2009	€ / R 2010/03/15	8.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,186.0000	4,242.0000	1.338	0	0	0
05/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
05/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
05/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	996.0000	1,038.0000	4.217	0	0	0
05/11/2009	€ / R 2010/03/15	9.95	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
05/11/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,669.0000	7,727.0000	0.756	0	0	0
05/11/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,483.0000	4,540.0000	1.271	0	0	0
05/11/2009	€ / R 2010/03/15	15.80	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
05/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,034.0000	2,085.0000	2.507	0	0	0
05/11/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,645.0000	3,701.0000	1.536	0	0	0
05/11/2009	€ / R 2010/03/15	9.35	Put	Currency Future	25.0000	25.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	10.95	Call	Currency Future	876.0000	835.0000	(4.680)	0	0	0
05/11/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,208.0000	3,263.0000	1.714	0	0	0
05/11/2009	€ / R 2010/03/15	7.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	€ / R 2010/03/15	15.25	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
05/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
05/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	190.0000	207.0000	8.947	0	0	0
05/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,790.0000	3,733.0000	(1.504)	0	0	0
05/11/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,088.0000	4,031.0000	(1.394)	0	0	0
05/11/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,683.0000	2,735.0000	1.938	0	0	0
05/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,361.0000	1,304.0000	(4.188)	0	0	0
05/11/2009	€ / R 2010/03/15	12.95	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
05/11/2009	€ / R 2010/03/15	15.85	Call	Currency Future	20.0000	20.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,769.0000	7,827.0000	0.747	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,494.0000	1,542.0000	3.213	0	0	0
05/11/2009	€ / R	2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,096.0000	3,039.0000	(1.841)	0	0	0
05/11/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,596.0000	3,652.0000	1.557	0	0	0
05/11/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,732.0000	1,676.0000	(3.233)	0	0	0
05/11/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,433.0000	4,490.0000	1.286	0	0	0
05/11/2009	€ / R	2010/03/15	8.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	19.50	Put	Currency Future	7,869.0000	7,926.0000	0.724	0	0	0
05/11/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,450.0000	3,506.0000	1.623	0	0	0
05/11/2009	€ / R	2010/03/15	13.85	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
05/11/2009	€ / R	2010/03/15	8.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,702.0000	2,644.0000	(2.147)	0	0	0
05/11/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,309.0000	2,360.0000	2.209	0	0	0
05/11/2009	€ / R	2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	14.85	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
05/11/2009	€ / R	2010/03/15	13.55	Call	Currency Future	119.0000	112.0000	(5.882)	0	0	0
05/11/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,407.0000	1,454.0000	3.340	0	0	0
05/11/2009	€ / R	2010/03/15	10.55	Put	Currency Future	96.0000	97.0000	1.042	0	0	0
05/11/2009	€ / R	2010/03/15	16.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/11/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,181.0000	1,125.0000	(4.742)	0	0	0
05/11/2009	€ / R	2010/03/15	13.95	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
05/11/2009	€ / R	2010/03/15	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.85	Put	Currency Future	159.0000	174.0000	9.434	0	0	0
05/11/2009	€ / R	2010/03/15	9.55	Call	Currency Future	2,115.0000	2,058.0000	(2.695)	0	0	0
05/11/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,486.0000	4,429.0000	(1.271)	0	0	0
05/11/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,827.0000	1,771.0000	(3.065)	0	0	0
05/11/2009	€ / R	2010/03/15	9.55	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
05/11/2009	€ / R	2010/03/15	17.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	9.85	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
05/11/2009	€ / R	2010/03/15	14.50	Put	Currency Future	2,920.0000	2,974.0000	1.849	0	0	0
05/11/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,691.0000	3,633.0000	(1.571)	0	0	0
05/11/2009	€ / R	2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.85	Call	Currency Future	945.0000	902.0000	(4.550)	0	0	0
05/11/2009	€ / R	2010/03/15	15.50	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/11/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,520.0000	7,577.0000	0.758	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,800.0000	2,743.0000	(2.036)	0	0	0
05/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,890.0000	3,946.0000	1.440	0	0	0
05/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,402.0000	2,453.0000	2.123	0	0	0
05/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,526.0000	5,583.0000	1.031	0	0	0
05/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
05/11/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,039.0000	3,981.0000	(1.436)	0	0	0
05/11/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,087.0000	4,144.0000	1.395	0	0	0
05/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,353.0000	3,409.0000	1.670	0	0	0
05/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,280.0000	1,326.0000	3.594	0	0	0
05/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,055.0000	1,009.0000	(4.360)	0	0	0
05/11/2009	€ / R 2010/03/15	13.70	Call	Currency Future	107.0000	99.0000	(7.477)	0	0	0
05/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
05/11/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,172.0000	2,222.0000	2.302	0	0	0
05/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,112.0000	3,166.0000	1.735	0	0	0
05/11/2009	€ / R 2010/03/15	7.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/11/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,047.0000	2,989.0000	(1.904)	0	0	0
05/11/2009	€ / R 2010/03/15	15.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/11/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,899.0000	2,841.0000	(2.001)	0	0	0
05/11/2009	€ / R 2010/03/15	10.60	Put	Currency Future	102.0000	108.0000	5.882	0	0	0
05/11/2009	€ / R 2010/03/15	14.70	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
05/11/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,890.0000	3,832.0000	(1.491)	0	0	0
05/11/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,067.0000	2,010.0000	(2.758)	0	0	0
05/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,987.0000	2,039.0000	2.617	0	0	0
05/11/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,922.0000	1,866.0000	(2.914)	0	0	0
05/11/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,969.0000	8,026.0000	0.715	0	0	0
05/11/2009	€ / R 2010/03/15	12.50	Call	Currency Future	250.0000	237.0000	(5.200)	0	0	0
05/11/2009	€ / R 2010/03/15	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,115.0000	1,159.0000	3.946	0	0	0
05/11/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,069.0000	8,126.0000	0.706	0	0	0
05/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,334.0000	4,391.0000	1.315	0	0	0
05/11/2009	€ / R 2010/03/15	11.65	Put	Currency Future	507.0000	539.0000	6.312	0	0	0
05/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,074.0000	6,131.0000	0.938	0	0	0
05/11/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,974.0000	6,032.0000	0.971	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R	2010/03/15	17.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	€ / R	2010/03/15	15.60	Put	Currency Future	3,988.0000	4,045.0000	1.429	0	0	0
05/11/2009	€ / R	2010/03/15	9.60	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
05/11/2009	€ / R	2010/03/15	11.85	Put	Currency Future	633.0000	669.0000	5.687	0	0	0
05/11/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,137.0000	1,085.0000	(4.573)	0	0	0
05/11/2009	€ / R	2010/03/15	10.70	Put	Currency Future	119.0000	132.0000	10.924	0	0	0
05/11/2009	€ / R	2010/03/15	11.85	Call	Currency Future	418.0000	396.0000	(5.263)	0	0	0
05/11/2009	€ / R	2010/03/15	13.60	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
05/11/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,080.0000	2,130.0000	2.404	0	0	0
05/11/2009	€ / R	2010/03/15	15.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/11/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,138.0000	4,081.0000	(1.377)	0	0	0
05/11/2009	€ / R	2010/03/15	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0
05/11/2009	€ / R	2010/03/15	19.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	10.50	Put	Currency Future	90.0000	91.0000	1.111	0	0	0
05/11/2009	€ / R	2010/03/15	11.65	Call	Currency Future	492.0000	466.0000	(5.285)	0	0	0
05/11/2009	€ / R	2010/03/15	13.50	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
05/11/2009	€ / R	2010/03/15	9.50	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
05/11/2009	€ / R	2010/03/15	11.95	Call	Currency Future	386.0000	365.0000	(5.440)	0	0	0
05/11/2009	€ / R	2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	9.50	Call	Currency Future	2,164.0000	2,107.0000	(2.634)	0	0	0
05/11/2009	€ / R	2010/03/15	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	€ / R	2010/03/15	8.50	Call	Currency Future	3,146.0000	3,088.0000	(1.844)	0	0	0
05/11/2009	€ / R	2010/03/15	12.70	Call	Currency Future	215.0000	203.0000	(5.581)	0	0	0
05/11/2009	€ / R	2010/03/15	11.95	Put	Currency Future	701.0000	738.0000	5.278	0	0	0
05/11/2009	€ / R	2010/03/15	11.80	Call	Currency Future	436.0000	413.0000	(5.275)	0	0	0
05/11/2009	€ / R	2010/03/15	11.80	Put	Currency Future	600.0000	635.0000	5.833	0	0	0
05/11/2009	€ / R	2010/03/15	11.75	Put	Currency Future	568.0000	602.0000	5.986	0	0	0
05/11/2009	€ / R	2010/03/15	11.75	Call	Currency Future	454.0000	430.0000	(5.286)	0	0	0
05/11/2009	€ / R	2010/06/14			Currency Future	11.8236	11.7652	(0.494)	11.8400	11.8400	876
05/11/2009	€ / R	2010/06/14	11.85	Call	Currency Future	649.0000	624.0000	(3.852)	0	0	0
05/11/2009	€ / R	2010/06/14	11.85	Put	Currency Future	676.0000	709.0000	4.882	0	0	0
05/11/2009	€ / R	2010/06/14	11.70	Put	Currency Future	588.0000	618.0000	5.102	0	0	0
05/11/2009	€ / R	2010/06/14	11.70	Call	Currency Future	712.0000	683.0000	(4.073)	0	0	0
05/11/2009	€ / R	2010/06/14	17.30	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/06/14	19.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,541.0000	3,483.0000	(1.638)	0	0	0
05/11/2009	€ / R 2010/06/14	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	11.50	Call	Currency Future	806.0000	774.0000	(3.970)	0	0	0
05/11/2009	€ / R 2010/06/14	11.50	Put	Currency Future	482.0000	509.0000	5.602	0	0	0
05/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,246.0000	3,188.0000	(1.787)	0	0	0
05/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
05/11/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,559.0000	2,501.0000	(2.267)	0	0	0
05/11/2009	€ / R 2010/06/14	11.30	Call	Currency Future	911.0000	875.0000	(3.952)	0	0	0
05/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,267.0000	2,208.0000	(2.603)	0	0	0
05/11/2009	€ / R 2010/06/14	9.30	Put	Currency Future	36.0000	36.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	11.90	Call	Currency Future	631.0000	606.0000	(3.962)	0	0	0
05/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	831.0000	798.0000	(3.971)	0	0	0
05/11/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,628.0000	1,575.0000	(3.256)	0	0	0
05/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,810.0000	5,863.0000	0.912	0	0	0
05/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	410.0000	434.0000	5.854	0	0	0
05/11/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,516.0000	5,569.0000	0.961	0	0	0
05/11/2009	€ / R 2010/06/14	11.60	Put	Currency Future	534.0000	562.0000	5.243	0	0	0
05/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,790.0000	7,847.0000	0.732	0	0	0
05/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	883.0000	849.0000	(3.851)	0	0	0
05/11/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,565.0000	5,618.0000	0.952	0	0	0
05/11/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,592.0000	3,646.0000	1.503	0	0	0
05/11/2009	€ / R 2010/06/14	19.35	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/11/2009	€ / R 2010/06/14	12.10	Put	Currency Future	838.0000	874.0000	4.296	0	0	0
05/11/2009	€ / R 2010/06/14	15.30	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
05/11/2009	€ / R 2010/06/14	11.60	Call	Currency Future	757.0000	727.0000	(3.963)	0	0	0
05/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
05/11/2009	€ / R 2010/06/14	12.10	Call	Currency Future	561.0000	540.0000	(3.743)	0	0	0
05/11/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,770.0000	1,818.0000	2.712	0	0	0
05/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,879.0000	3,934.0000	1.418	0	0	0
05/11/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,491.0000	7,549.0000	0.774	0	0	0
05/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,031.0000	2,080.0000	2.413	0	0	0
05/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	457.0000	483.0000	5.689	0	0	0
05/11/2009	€ / R 2010/06/14	10.30	Put	Currency Future	104.0000	110.0000	5.769	0	0	0
05/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	43.0000	43.0000	-	0	0	0

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05/11/2009	€ / R 2010/06/14	13.30	Call	Currency Future	294.0000	283.0000	(3.741)	0	0	0
05/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
05/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	857.0000	823.0000	(3.967)	0	0	0
05/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,379.0000	1,330.0000	(3.553)	0	0	0
05/11/2009	€ / R 2010/06/14	11.30	Put	Currency Future	387.0000	410.0000	5.943	0	0	0
05/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
05/11/2009	€ / R 2010/06/14	11.90	Put	Currency Future	707.0000	741.0000	4.809	0	0	0
05/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	156.0000	165.0000	5.769	0	0	0
05/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	11.55	Call	Currency Future	781.0000	750.0000	(3.969)	0	0	0
05/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	€ / R 2010/06/14	11.55	Put	Currency Future	508.0000	535.0000	5.315	0	0	0
05/11/2009	€ / R 2010/06/14	9.35	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,541.0000	7,599.0000	0.769	0	0	0
05/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	433.0000	458.0000	5.774	0	0	0
05/11/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,813.0000	1,861.0000	2.648	0	0	0
05/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,170.0000	2,111.0000	(2.719)	0	0	0
05/11/2009	€ / R 2010/06/14	13.35	Call	Currency Future	287.0000	276.0000	(3.833)	0	0	0
05/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,478.0000	4,420.0000	(1.295)	0	0	0
05/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,148.0000	3,090.0000	(1.842)	0	0	0
05/11/2009	€ / R 2010/06/14	7.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
05/11/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,492.0000	3,434.0000	(1.661)	0	0	0
05/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,133.0000	4,075.0000	(1.403)	0	0	0
05/11/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,585.0000	1,533.0000	(3.281)	0	0	0
05/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,511.0000	2,452.0000	(2.350)	0	0	0
05/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,300.0000	1,252.0000	(3.692)	0	0	0
05/11/2009	€ / R 2010/06/14	10.35	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
05/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	177.0000	187.0000	5.650	0	0	0
05/11/2009	€ / R 2010/06/14	8.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	243.0000	234.0000	(3.704)	0	0	0
05/11/2009	€ / R 2010/06/14	13.40	Call	Currency Future	280.0000	269.0000	(3.929)	0	0	0
05/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,889.0000	7,947.0000	0.735	0	0	0
05/11/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,591.0000	7,648.0000	0.751	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,908.0000	5,961.0000	0.897	0	0	0
05/11/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,462.0000	2,403.0000	(2.396)	0	0	0
05/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,231.0000	4,173.0000	(1.371)	0	0	0
05/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
05/11/2009	€ / R 2010/06/14	9.40	Put	Currency Future	38.0000	38.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
05/11/2009	€ / R 2010/06/14	10.40	Put	Currency Future	120.0000	126.0000	5.000	0	0	0
05/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,119.0000	2,169.0000	2.360	0	0	0
05/11/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,543.0000	1,492.0000	(3.305)	0	0	0
05/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	3,975.0000	4,030.0000	1.384	0	0	0
05/11/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,856.0000	1,904.0000	2.586	0	0	0
05/11/2009	€ / R 2010/06/14	17.35	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
05/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,443.0000	3,384.0000	(1.714)	0	0	0
05/11/2009	€ / R 2010/06/14	15.40	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
05/11/2009	€ / R 2010/06/14	19.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	7.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,614.0000	5,667.0000	0.944	0	0	0
05/11/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,688.0000	3,742.0000	1.464	0	0	0
05/11/2009	€ / R 2010/06/14	17.40	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
05/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,429.0000	4,371.0000	(1.310)	0	0	0
05/11/2009	€ / R 2010/06/14	13.55	Call	Currency Future	260.0000	251.0000	(3.462)	0	0	0
05/11/2009	€ / R 2010/06/14	19.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,690.0000	7,748.0000	0.754	0	0	0
05/11/2009	€ / R 2010/06/14	19.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,712.0000	5,765.0000	0.928	0	0	0
05/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	645.0000	678.0000	5.116	0	0	0
05/11/2009	€ / R 2010/06/14	17.50	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
05/11/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,379.0000	4,321.0000	(1.325)	0	0	0
05/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,393.0000	3,335.0000	(1.709)	0	0	0
05/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	669.0000	643.0000	(3.886)	0	0	0
05/11/2009	€ / R 2010/06/14	7.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,413.0000	2,354.0000	(2.445)	0	0	0
05/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,783.0000	3,838.0000	1.454	0	0	0
05/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/06/14	15.50	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
05/11/2009	€ / R 2010/06/14	13.50	Put	Currency Future	1,943.0000	1,992.0000	2.522	0	0	0
05/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,344.0000	3,286.0000	(1.734)	0	0	0
05/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	595.0000	572.0000	(3.866)	0	0	0
05/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	771.0000	807.0000	4.669	0	0	0
05/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,330.0000	4,272.0000	(1.339)	0	0	0
05/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,364.0000	2,306.0000	(2.453)	0	0	0
05/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
05/11/2009	€ / R 2010/06/14	13.50	Call	Currency Future	267.0000	257.0000	(3.745)	0	0	0
05/11/2009	€ / R 2010/06/14	18.00	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
05/11/2009	€ / R 2010/06/14	10.50	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
05/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,460.0000	1,410.0000	(3.425)	0	0	0
05/11/2009	€ / R 2010/06/14	18.00	Put	Currency Future	6,204.0000	6,258.0000	0.870	0	0	0
05/11/2009	€ / R 2010/06/14	9.45	Put	Currency Future	39.0000	39.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	12.15	Call	Currency Future	545.0000	524.0000	(3.853)	0	0	0
05/11/2009	€ / R 2010/06/14	20.00	Put	Currency Future	8,187.0000	8,245.0000	0.708	0	0	0
05/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,740.0000	7,798.0000	0.749	0	0	0
05/11/2009	€ / R 2010/06/14	20.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,502.0000	1,450.0000	(3.462)	0	0	0
05/11/2009	€ / R 2010/06/14	16.00	Put	Currency Future	4,261.0000	4,314.0000	1.244	0	0	0
05/11/2009	€ / R 2010/06/14	13.45	Call	Currency Future	273.0000	263.0000	(3.663)	0	0	0
05/11/2009	€ / R 2010/06/14	15.35	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
05/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	146.0000	154.0000	5.479	0	0	0
05/11/2009	€ / R 2010/06/14	12.15	Put	Currency Future	872.0000	909.0000	4.243	0	0	0
05/11/2009	€ / R 2010/06/14	9.15	Put	Currency Future	33.0000	33.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,420.0000	1,369.0000	(3.592)	0	0	0
05/11/2009	€ / R 2010/06/14	10.15	Call	Currency Future	1,758.0000	1,704.0000	(3.072)	0	0	0
05/11/2009	€ / R 2010/06/14	9.55	Put	Currency Future	42.0000	42.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	9.15	Call	Currency Future	2,706.0000	2,648.0000	(2.143)	0	0	0
05/11/2009	€ / R 2010/06/14	13.55	Put	Currency Future	1,987.0000	2,036.0000	2.466	0	0	0
05/11/2009	€ / R 2010/06/14	8.15	Call	Currency Future	3,689.0000	3,631.0000	(1.572)	0	0	0
05/11/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,831.0000	3,886.0000	1.436	0	0	0
05/11/2009	€ / R 2010/06/14	8.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
05/11/2009	€ / R 2010/06/14	15.55	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,761.0000	5,814.0000	0.920	0	0	0
05/11/2009	€ / R 2010/06/14	10.15	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
05/11/2009	€ / R 2010/06/14	17.55	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
05/11/2009	€ / R 2010/06/14	11.95	Put	Currency Future	739.0000	773.0000	4.601	0	0	0
05/11/2009	€ / R 2010/06/14	11.15	Put	Currency Future	323.0000	343.0000	6.192	0	0	0
05/11/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,315.0000	2,257.0000	(2.505)	0	0	0
05/11/2009	€ / R 2010/06/14	11.95	Call	Currency Future	612.0000	589.0000	(3.758)	0	0	0
05/11/2009	€ / R 2010/06/14	8.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	11.15	Call	Currency Future	997.0000	959.0000	(3.811)	0	0	0
05/11/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,295.0000	3,237.0000	(1.760)	0	0	0
05/11/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,736.0000	3,790.0000	1.445	0	0	0
05/11/2009	€ / R 2010/06/14	15.45	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
05/11/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,528.0000	4,470.0000	(1.281)	0	0	0
05/11/2009	€ / R 2010/06/14	13.45	Put	Currency Future	1,899.0000	1,948.0000	2.580	0	0	0
05/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	232.0000	223.0000	(3.879)	0	0	0
05/11/2009	€ / R 2010/06/14	16.00	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
05/11/2009	€ / R 2010/06/14	17.45	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
05/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	14.00	Put	Currency Future	2,386.0000	2,436.0000	2.096	0	0	0
05/11/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,663.0000	5,716.0000	0.936	0	0	0
05/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	14.00	Call	Currency Future	210.0000	202.0000	(3.810)	0	0	0
05/11/2009	€ / R 2010/06/14	19.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	3,050.0000	2,991.0000	(1.934)	0	0	0
05/11/2009	€ / R 2010/06/14	7.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
05/11/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,281.0000	4,223.0000	(1.355)	0	0	0
05/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	4,035.0000	3,977.0000	(1.437)	0	0	0
05/11/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,641.0000	7,698.0000	0.746	0	0	0
05/11/2009	€ / R 2010/06/14	10.45	Put	Currency Future	128.0000	135.0000	5.469	0	0	0
05/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	2,073.0000	2,017.0000	(2.701)	0	0	0
05/11/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,640.0000	3,694.0000	1.484	0	0	0
05/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	7,989.0000	8,046.0000	0.713	0	0	0
05/11/2009	€ / R 2010/06/14	15.95	Put	Currency Future	4,214.0000	4,267.0000	1.258	0	0	0
05/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	49.0000	52.0000	6.122	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/06/14	15.95	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
05/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	200.0000	214.0000	7.000	0	0	0
05/11/2009	€ / R 2010/06/14	14.15	Put	Currency Future	2,521.0000	2,572.0000	2.023	0	0	0
05/11/2009	€ / R 2010/06/14	13.95	Put	Currency Future	2,341.0000	2,392.0000	2.179	0	0	0
05/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	6,006.0000	6,060.0000	0.899	0	0	0
05/11/2009	€ / R 2010/06/14	18.15	Put	Currency Future	6,352.0000	6,406.0000	0.850	0	0	0
05/11/2009	€ / R 2010/06/14	10.95	Put	Currency Future	248.0000	265.0000	6.855	0	0	0
05/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
05/11/2009	€ / R 2010/06/14	13.95	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
05/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,072.0000	4,125.0000	1.302	0	0	0
05/11/2009	€ / R 2010/06/14	18.15	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
05/11/2009	€ / R 2010/06/14	10.95	Call	Currency Future	1,122.0000	1,080.0000	(3.743)	0	0	0
05/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
05/11/2009	€ / R 2010/06/14	16.15	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
05/11/2009	€ / R 2010/06/14	17.95	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
05/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,208.0000	2,258.0000	2.264	0	0	0
05/11/2009	€ / R 2010/06/14	16.15	Put	Currency Future	4,404.0000	4,457.0000	1.203	0	0	0
05/11/2009	€ / R 2010/06/14	9.95	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
05/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,223.0000	1,179.0000	(3.598)	0	0	0
05/11/2009	€ / R 2010/06/14	19.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	10.00	Call	Currency Future	1,891.0000	1,836.0000	(2.909)	0	0	0
05/11/2009	€ / R 2010/06/14	9.00	Put	Currency Future	30.0000	30.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	10.00	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
05/11/2009	€ / R 2010/06/14	19.95	Put	Currency Future	8,137.0000	8,195.0000	0.713	0	0	0
05/11/2009	€ / R 2010/06/14	11.00	Put	Currency Future	266.0000	284.0000	6.767	0	0	0
05/11/2009	€ / R 2010/06/14	17.95	Put	Currency Future	6,154.0000	6,208.0000	0.877	0	0	0
05/11/2009	€ / R 2010/06/14	11.00	Call	Currency Future	1,089.0000	1,049.0000	(3.673)	0	0	0
05/11/2009	€ / R 2010/06/14	9.95	Call	Currency Future	1,936.0000	1,881.0000	(2.841)	0	0	0
05/11/2009	€ / R 2010/06/14	9.00	Call	Currency Future	2,853.0000	2,795.0000	(2.033)	0	0	0
05/11/2009	€ / R 2010/06/14	8.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
05/11/2009	€ / R 2010/06/14	8.95	Call	Currency Future	2,903.0000	2,844.0000	(2.032)	0	0	0
05/11/2009	€ / R 2010/06/14	8.00	Call	Currency Future	3,837.0000	3,779.0000	(1.512)	0	0	0
05/11/2009	€ / R 2010/06/14	14.15	Call	Currency Future	195.0000	187.0000	(4.103)	0	0	0
05/11/2009	€ / R 2010/06/14	7.85	Call	Currency Future	3,986.0000	3,927.0000	(1.480)	0	0	0
05/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,336.0000	8,394.0000	0.696	0	0	0
05/11/2009	€ / R 2010/06/14	7.85	Put	Currency Future	12.0000	12.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R	2010/06/14	8.95	Put	Currency Future	29.0000	29.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	8.85	Call	Currency Future	3,001.0000	2,942.0000	(1.966)	0	0	0
05/11/2009	€ / R	2010/06/14	9.85	Call	Currency Future	2,027.0000	1,971.0000	(2.763)	0	0	0
05/11/2009	€ / R	2010/06/14	19.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	€ / R	2010/06/14	17.85	Put	Currency Future	6,056.0000	6,109.0000	0.875	0	0	0
05/11/2009	€ / R	2010/06/14	19.85	Put	Currency Future	8,038.0000	8,096.0000	0.722	0	0	0
05/11/2009	€ / R	2010/06/14	7.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	7.95	Call	Currency Future	3,887.0000	3,828.0000	(1.518)	0	0	0
05/11/2009	€ / R	2010/06/14	17.85	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
05/11/2009	€ / R	2010/06/14	15.85	Put	Currency Future	4,119.0000	4,172.0000	1.287	0	0	0
05/11/2009	€ / R	2010/06/14	15.85	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
05/11/2009	€ / R	2010/06/14	9.85	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
05/11/2009	€ / R	2010/06/14	10.85	Call	Currency Future	1,189.0000	1,145.0000	(3.701)	0	0	0
05/11/2009	€ / R	2010/06/14	10.85	Put	Currency Future	215.0000	230.0000	6.977	0	0	0
05/11/2009	€ / R	2010/06/14	13.85	Call	Currency Future	226.0000	217.0000	(3.982)	0	0	0
05/11/2009	€ / R	2010/06/14	13.85	Put	Currency Future	2,253.0000	2,302.0000	2.175	0	0	0
05/11/2009	€ / R	2010/06/14	8.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	15.90	Put	Currency Future	4,166.0000	4,220.0000	1.296	0	0	0
05/11/2009	€ / R	2010/06/14	19.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	19.90	Put	Currency Future	8,088.0000	8,146.0000	0.717	0	0	0
05/11/2009	€ / R	2010/06/14	15.90	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
05/11/2009	€ / R	2010/06/14	17.90	Put	Currency Future	6,105.0000	6,159.0000	0.885	0	0	0
05/11/2009	€ / R	2010/06/14	17.90	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
05/11/2009	€ / R	2010/06/14	13.90	Put	Currency Future	2,297.0000	2,347.0000	2.177	0	0	0
05/11/2009	€ / R	2010/06/14	13.90	Call	Currency Future	220.0000	212.0000	(3.636)	0	0	0
05/11/2009	€ / R	2010/06/14	10.90	Call	Currency Future	1,155.0000	1,112.0000	(3.723)	0	0	0
05/11/2009	€ / R	2010/06/14	10.90	Put	Currency Future	231.0000	247.0000	6.926	0	0	0
05/11/2009	€ / R	2010/06/14	8.90	Call	Currency Future	2,952.0000	2,893.0000	(1.999)	0	0	0
05/11/2009	€ / R	2010/06/14	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	8.90	Put	Currency Future	28.0000	28.0000	-	0	0	0
05/11/2009	€ / R	2010/06/14	9.90	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
05/11/2009	€ / R	2010/06/14	9.90	Call	Currency Future	1,981.0000	1,926.0000	(2.776)	0	0	0
05/11/2009	€ / R	2010/06/14	7.90	Call	Currency Future	3,936.0000	3,878.0000	(1.474)	0	0	0
05/11/2009	€ / R	2010/12/13			Currency Future	12.1899	12.1279	(0.509)	0.0000	0.0000	0
05/11/2009	€ / R	2010/12/13	12.05	Call	Currency Future	984.0000	956.0000	(2.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/12/13	12.05	Put	Currency Future	844.0000	878.0000	4.028	0	0	0
05/11/2009	€ / R 2010/12/13	10.40	Call	Currency Future	1,970.0000	1,917.0000	(2.690)	0	0	0
05/11/2009	€ / R 2010/12/13	12.20	Put	Currency Future	937.0000	973.0000	3.842	0	0	0
05/11/2009	€ / R 2010/12/13	9.40	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
05/11/2009	€ / R 2010/12/13	10.40	Put	Currency Future	180.0000	189.0000	5.000	0	0	0
05/11/2009	€ / R 2010/12/13	11.40	Put	Currency Future	493.0000	519.0000	5.274	0	0	0
05/11/2009	€ / R 2010/12/13	12.20	Call	Currency Future	927.0000	901.0000	(2.805)	0	0	0
05/11/2009	€ / R 2010/12/13	11.40	Call	Currency Future	1,283.0000	1,247.0000	(2.806)	0	0	0
05/11/2009	€ / R 2010/12/13	14.40	Call	Currency Future	430.0000	420.0000	(2.326)	0	0	0
05/11/2009	€ / R 2010/12/13	9.40	Call	Currency Future	2,852.0000	2,794.0000	(2.034)	0	0	0
05/11/2009	€ / R 2010/12/13	8.40	Call	Currency Future	3,824.0000	3,762.0000	(1.621)	0	0	0
05/11/2009	€ / R 2010/12/13	8.40	Put	Currency Future	34.0000	34.0000	-	0	0	0
05/11/2009	€ / R 2010/12/13	12.40	Put	Currency Future	1,067.0000	1,105.0000	3.561	0	0	0
05/11/2009	€ / R 2010/12/13	12.40	Call	Currency Future	857.0000	833.0000	(2.800)	0	0	0
05/11/2009	€ / R 2010/12/13	14.40	Put	Currency Future	2,640.0000	2,692.0000	1.970	0	0	0
05/11/2009	€ / R 2010/12/13	16.40	Put	Currency Future	4,457.0000	4,514.0000	1.279	0	0	0
05/11/2009	€ / R 2010/12/13	16.20	Call	Currency Future	260.0000	255.0000	(1.923)	0	0	0
05/11/2009	€ / R 2010/12/13	12.55	Call	Currency Future	808.0000	787.0000	(2.599)	0	0	0
05/11/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,469.0000	2,520.0000	2.066	0	0	0
05/11/2009	€ / R 2010/12/13	12.55	Put	Currency Future	1,168.0000	1,209.0000	3.510	0	0	0
05/11/2009	€ / R 2010/12/13	14.20	Call	Currency Future	459.0000	447.0000	(2.614)	0	0	0
05/11/2009	€ / R 2010/12/13	11.20	Put	Currency Future	403.0000	427.0000	5.955	0	0	0
05/11/2009	€ / R 2010/12/13	8.20	Call	Currency Future	4,021.0000	3,959.0000	(1.542)	0	0	0
05/11/2009	€ / R 2010/12/13	16.40	Call	Currency Future	247.0000	242.0000	(2.024)	0	0	0
05/11/2009	€ / R 2010/12/13	9.20	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
05/11/2009	€ / R 2010/12/13	9.20	Call	Currency Future	3,040.0000	2,981.0000	(1.941)	0	0	0
05/11/2009	€ / R 2010/12/13	10.20	Call	Currency Future	2,131.0000	2,077.0000	(2.534)	0	0	0
05/11/2009	€ / R 2010/12/13	18.40	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
05/11/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,393.0000	1,355.0000	(2.728)	0	0	0
05/11/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,270.0000	4,327.0000	1.335	0	0	0
05/11/2009	€ / R 2010/12/13	18.40	Put	Currency Future	6,366.0000	6,425.0000	0.927	0	0	0
05/11/2009	€ / R 2010/12/13	12.25	Put	Currency Future	969.0000	1,006.0000	3.818	0	0	0
05/11/2009	€ / R 2010/12/13	10.20	Put	Currency Future	141.0000	149.0000	5.674	0	0	0
05/11/2009	€ / R 2010/12/13	20.40	Put	Currency Future	8,310.0000	8,368.0000	0.698	0	0	0
05/11/2009	€ / R 2010/12/13	8.20	Put	Currency Future	31.0000	31.0000	-	0	0	0
05/11/2009	€ / R 2010/12/13	20.40	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/12/13	12.25	Call	Currency Future	908.0000	883.0000	(2.753)	0	0	0
05/11/2009	€ / R 2010/12/13	9.55	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
05/11/2009	€ / R 2010/12/13	9.55	Call	Currency Future	2,713.0000	2,655.0000	(2.138)	0	0	0
05/11/2009	€ / R 2010/12/13	10.55	Call	Currency Future	1,853.0000	1,801.0000	(2.806)	0	0	0
05/11/2009	€ / R 2010/12/13	18.20	Call	Currency Future	164.0000	160.0000	(2.439)	0	0	0
05/11/2009	€ / R 2010/12/13	11.55	Call	Currency Future	1,206.0000	1,172.0000	(2.819)	0	0	0
05/11/2009	€ / R 2010/12/13	10.55	Put	Currency Future	213.0000	223.0000	4.695	0	0	0
05/11/2009	€ / R 2010/12/13	11.55	Put	Currency Future	566.0000	594.0000	4.947	0	0	0
05/11/2009	€ / R 2010/12/13	8.55	Put	Currency Future	37.0000	37.0000	-	0	0	0
05/11/2009	€ / R 2010/12/13	8.55	Call	Currency Future	3,677.0000	3,614.0000	(1.713)	0	0	0
05/11/2009	€ / R 2010/12/13	14.55	Call	Currency Future	410.0000	400.0000	(2.439)	0	0	0
05/11/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,174.0000	6,232.0000	0.939	0	0	0
05/11/2009	€ / R 2010/12/13	14.55	Put	Currency Future	2,770.0000	2,823.0000	1.913	0	0	0
05/11/2009	€ / R 2010/12/13	8.85	Call	Currency Future	3,382.0000	3,320.0000	(1.833)	0	0	0
05/11/2009	€ / R 2010/12/13	16.55	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
05/11/2009	€ / R 2010/12/13	8.85	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
05/11/2009	€ / R 2010/12/13	9.85	Call	Currency Future	2,440.0000	2,382.0000	(2.377)	0	0	0
05/11/2009	€ / R 2010/12/13	9.85	Put	Currency Future	100.0000	104.0000	4.000	0	0	0
05/11/2009	€ / R 2010/12/13	20.20	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
05/11/2009	€ / R 2010/12/13	18.55	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
05/11/2009	€ / R 2010/12/13	18.55	Put	Currency Future	6,511.0000	6,570.0000	0.906	0	0	0
05/11/2009	€ / R 2010/12/13	20.55	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
05/11/2009	€ / R 2010/12/13	10.85	Call	Currency Future	1,631.0000	1,582.0000	(3.004)	0	0	0
05/11/2009	€ / R 2010/12/13	20.55	Put	Currency Future	8,455.0000	8,513.0000	0.686	0	0	0
05/11/2009	€ / R 2010/12/13	16.55	Put	Currency Future	4,598.0000	4,655.0000	1.240	0	0	0
05/11/2009	€ / R 2010/12/13	20.20	Put	Currency Future	8,117.0000	8,175.0000	0.715	0	0	0
05/11/2009	€ / R 2010/12/13	10.85	Put	Currency Future	291.0000	304.0000	4.467	0	0	0
05/11/2009	€ / R 2010/12/13	9.25	Call	Currency Future	2,993.0000	2,934.0000	(1.971)	0	0	0
05/11/2009	€ / R 2010/12/13	8.25	Put	Currency Future	32.0000	32.0000	-	0	0	0
05/11/2009	€ / R 2010/12/13	9.25	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
05/11/2009	€ / R 2010/12/13	10.25	Call	Currency Future	2,090.0000	2,037.0000	(2.536)	0	0	0
05/11/2009	€ / R 2010/12/13	8.25	Call	Currency Future	3,972.0000	3,909.0000	(1.586)	0	0	0
05/11/2009	€ / R 2010/12/13	10.25	Put	Currency Future	150.0000	159.0000	6.000	0	0	0
05/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,365.0000	1,327.0000	(2.784)	0	0	0
05/11/2009	€ / R 2010/12/13	14.85	Call	Currency Future	374.0000	366.0000	(2.139)	0	0	0
05/11/2009	€ / R 2010/12/13	14.25	Call	Currency Future	451.0000	440.0000	(2.439)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	€ / R 2010/12/13	14.85	Put	Currency Future	3,034.0000	3,088.0000	1.780	0	0	0
05/11/2009	€ / R 2010/12/13	12.85	Put	Currency Future	1,382.0000	1,425.0000	3.111	0	0	0
05/11/2009	€ / R 2010/12/13	11.85	Put	Currency Future	726.0000	759.0000	4.545	0	0	0
05/11/2009	€ / R 2010/12/13	12.85	Call	Currency Future	722.0000	703.0000	(2.632)	0	0	0
05/11/2009	€ / R 2010/12/13	16.85	Call	Currency Future	220.0000	216.0000	(1.818)	0	0	0
05/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	8,165.0000	8,224.0000	0.723	0	0	0
05/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
05/11/2009	€ / R 2010/12/13	14.25	Put	Currency Future	2,511.0000	2,562.0000	2.031	0	0	0
05/11/2009	€ / R 2010/12/13	16.25	Call	Currency Future	257.0000	251.0000	(2.335)	0	0	0
05/11/2009	€ / R 2010/12/13	16.25	Put	Currency Future	4,317.0000	4,374.0000	1.320	0	0	0
05/11/2009	€ / R 2010/12/13	18.25	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
05/11/2009	€ / R 2010/12/13	18.25	Put	Currency Future	6,222.0000	6,281.0000	0.948	0	0	0
05/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	425.0000	449.0000	5.647	0	0	0
05/11/2009	€ / R 2010/12/13	18.95	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
05/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	111.0000	114.0000	2.703	0	0	0
05/11/2009	€ / R 2010/12/13	9.95	Call	Currency Future	2,351.0000	2,292.0000	(2.510)	0	0	0
05/11/2009	€ / R 2010/12/13	10.95	Call	Currency Future	1,560.0000	1,513.0000	(3.013)	0	0	0
05/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	1,024.0000	996.0000	(2.734)	0	0	0
05/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	320.0000	335.0000	4.688	0	0	0
05/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	784.0000	818.0000	4.337	0	0	0
05/11/2009	€ / R 2010/12/13	8.95	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
05/11/2009	€ / R 2010/12/13	16.85	Put	Currency Future	4,881.0000	4,938.0000	1.168	0	0	0
05/11/2009	€ / R 2010/12/13	20.85	Put	Currency Future	8,745.0000	8,804.0000	0.675	0	0	0
05/11/2009	€ / R 2010/12/13	8.95	Call	Currency Future	3,284.0000	3,222.0000	(1.888)	0	0	0
05/11/2009	€ / R 2010/12/13	20.85	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
05/11/2009	€ / R 2010/12/13	18.85	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
05/11/2009	€ / R 2010/12/13	18.85	Put	Currency Future	6,801.0000	6,860.0000	0.868	0	0	0
05/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	696.0000	678.0000	(2.586)	0	0	0
05/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	363.0000	355.0000	(2.204)	0	0	0
05/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,456.0000	1,500.0000	3.022	0	0	0
05/11/2009	€ / R 2010/12/13	20.95	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
05/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	3,123.0000	3,177.0000	1.729	0	0	0
05/11/2009	€ / R 2010/12/13	20.95	Put	Currency Future	8,842.0000	8,901.0000	0.667	0	0	0
05/11/2009	€ / R 2010/12/13	16.95	Call	Currency Future	215.0000	211.0000	(1.860)	0	0	0
05/11/2009	€ / R 2010/12/13	18.95	Put	Currency Future	6,898.0000	6,957.0000	0.855	0	0	0
05/11/2009	€ / R 2010/12/13	16.95	Put	Currency Future	4,975.0000	5,033.0000	1.166	0	0	0

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05/11/2009	€ / R	2010/12/13	11.85	Call	Currency Future	1,066.0000	1,037.0000	(2.720)	0	0	0
05/11/2009	AL13	2009/11/05			Index Future	249.7470	249.9040	0.063	249.9000	249.9000	0
05/11/2009	AL13	2010/02/04			Index Future	254.2510	254.3270	0.030	254.4500	254.4500	10
05/11/2009	AL7T	2010/02/04			Index Future	325.0290	325.0270	(0.001)	325.2600	325.2600	58
05/11/2009	ALBI	2009/11/05			Index Future	296.3350	296.8850	0.186	296.8900	296.8900	0
05/11/2009	ALBI	2010/02/04			Index Future	301.5820	302.0880	0.168	302.4300	302.4300	535
05/11/2009	ALBI	2010/05/06			Index Future	307.0000	307.6380	0.208	0.0000	0.0000	0
05/11/2009	ALBI	2010/08/05			Index Future	312.4450	312.4930	0.015	0.0000	0.0000	0
05/11/2009	CRD1	2009/11/05			Index Future	128.3900	128.3900	-	0.0000	0.0000	0
05/11/2009	CRD1	2010/02/04			Index Future	130.6630	130.7390	0.058	0.0000	0.0000	2
05/11/2009	CRD1	2010/05/06			Index Future	133.0640	133.1410	0.058	0.0000	0.0000	0
05/11/2009	GOVI	2009/11/05			jGovi	298.0080	298.5250	0.173	298.5300	297.8500	0
05/11/2009	GOVI	2010/02/04			jGovi	303.2855	303.7880	0.166	303.2300	303.2300	605
05/11/2009	GOVI	2010/05/06			jGovi	308.8585	309.3700	0.166	0.0000	0.0000	0
05/11/2009	GOVI	2010/08/05			jGovi	314.7160	315.1380	0.134	0.0000	0.0000	0
05/11/2009	ILBI	2009/11/05			Index Future	360.3160	360.3160	-	360.3100	360.3100	0
05/11/2009	ILBI	2010/02/04			Index Future	366.8310	366.8200	(0.003)	367.2100	366.9100	425
05/11/2009	J153	2010/08/31			jSwap	6.9408	6.9694	0.413	0.0000	0.0000	0

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05/11/2009	J157	2015/09/15			jSwap	8.6630	8.6550	(0.092)	0.0000	0.0000	0
05/11/2009	J186	2026/12/21			jSwap	8.4650	8.4500	(0.177)	0.0000	0.0000	0
05/11/2009	J201	2014/12/22			jSwap	8.5160	8.5110	(0.059)	0.0000	0.0000	0
05/11/2009	J203	2017/09/15			jSwap	8.7900	8.7800	(0.114)	0.0000	0.0000	0
05/11/2009	J204	2018/12/21			jSwap	8.7670	8.7550	(0.137)	0.0000	0.0000	0
05/11/2009	J207	2020/01/15			jSwap	8.7920	8.7740	(0.205)	0.0000	0.0000	0
05/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
05/11/2009	JFRA	2009/11/05			jFra	7.2050	7.1970	(0.111)	0.0000	0.0000	0
05/11/2009	JFRA	2010/02/04			jFra	6.9760	6.9640	(0.172)	0.0000	0.0000	0
05/11/2009	JFRA	2010/05/06			jFra	7.0920	7.0830	(0.127)	0.0000	0.0000	0
05/11/2009	JFRA	2010/08/05			jFra	7.3470	7.3200	(0.367)	0.0000	0.0000	0
05/11/2009	JFRA	2010/11/04			jFra	7.6630	7.6330	(0.391)	0.0000	0.0000	0
05/11/2009	JN02	2009/11/05			jNote	7.6610	7.6460	(0.196)	0.0000	0.0000	0
05/11/2009	JN02	2010/02/04			jNote	7.8650	7.8510	(0.178)	0.0000	0.0000	0
05/11/2009	JN05	2009/11/05			jNote	8.5190	8.5110	(0.094)	0.0000	0.0000	0
05/11/2009	JN05	2010/02/04			jNote	8.6330	8.6240	(0.104)	0.0000	0.0000	0
05/11/2009	JN10	2009/11/05			jNote	8.7560	8.7290	(0.308)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	JN10	2010/02/04			jNote	8.8100	8.7890	(0.238)	0.0000	0.0000	0
05/11/2009	JROD	2009/11/30			jRod	6.7680	6.7580	(0.148)	0.0000	0.0000	0
05/11/2009	JROD	2009/12/31			jRod	6.9280	6.9110	(0.245)	0.0000	0.0000	0
05/11/2009	JROD	2010/01/29			jRod	7.1490	7.1380	(0.154)	0.0000	0.0000	0
05/11/2009	JROD	2010/02/26			jRod	7.0810	7.0770	(0.056)	0.0000	0.0000	0
05/11/2009	JROD	2010/03/31			jRod	7.3020	7.2920	(0.137)	0.0000	0.0000	0
05/11/2009	OTH1	2009/11/05			Index Future	287.1080	287.8220	0.249	0.0000	0.0000	0
05/11/2009	OTH1	2010/02/04			Index Future	292.1920	292.3980	0.071	0.0000	0.0000	3
05/11/2009	OTH1	2010/05/06			Index Future	297.5610	297.7700	0.070	0.0000	0.0000	0
05/11/2009	R153	2009/11/05			Bond Future	7.4110	7.4440	0.445	0.0000	0.0000	0
05/11/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	730.0000	757.0000	3.699	0	0	0
05/11/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R155	2009/11/05			Bond Future	7.4410	7.4200	(0.282)	0.0000	0.0000	0
05/11/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	543.0000	580.0000	6.814	0	0	0
05/11/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R155	2010/02/04			Bond Future	7.4760	7.4520	(0.321)	0.0000	0.0000	31
05/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,121.0000	1,097.0000	(2.141)	0	0	0
05/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,157.0000	1,170.0000	1.124	0	0	0
05/11/2009	R157	2009/11/05			Bond Future	8.3610	8.3300	(0.371)	8.3300	8.3300	0
05/11/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,597.0000	4,435.0000	(3.524)	0	0	0
05/11/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R157	2010/02/04			Bond Future	8.4510	8.4400	(0.130)	0.0000	0.0000	6,646

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05/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,848.0000	3,797.0000	(1.325)	0	0	0
05/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	284.0000	288.0000	1.408	0	0	0
05/11/2009	R157	2010/05/06			Bond Future	8.5200	8.5080	(0.141)	0.0000	0.0000	0
05/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,874.0000	1,841.0000	(1.761)	0	0	0
05/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,779.0000	1,802.0000	1.293	0	0	0
05/11/2009	R157	2010/08/05			Bond Future	8.5600	8.5470	(0.152)	0.0000	0.0000	0
05/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,900.0000	1,870.0000	(1.579)	0	0	0
05/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,764.0000	2,793.0000	1.049	0	0	0
05/11/2009	R186	2009/11/05			Bond Future	8.9610	8.9350	(0.290)	8.9400	8.7500	0
05/11/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,485.0000	12,236.0000	(1.994)	0	0	0
05/11/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,039.0000	1,790.0000	(12.212)	0	0	0
05/11/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	500.0000	619.0000	23.800	0	0	0
05/11/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	129.0000	0.0000	(100.000)	0	0	0
05/11/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,314.0000	15,065.0000	(1.626)	0	0	0
05/11/2009	R186	2010/02/04			Bond Future	9.0140	9.0030	(0.122)	0.0000	0.0000	10,112
05/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,012.0000	7,915.0000	(1.211)	0	0	0
05/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	473.0000	480.0000	1.480	0	0	0
05/11/2009	R186	2010/05/06			Bond Future	9.0590	9.0480	(0.121)	0.0000	0.0000	0
05/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,149.0000	4,087.0000	(1.494)	0	0	0
05/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,600.0000	3,640.0000	1.111	0	0	0
05/11/2009	R186	2010/08/05			Bond Future	9.0900	9.0780	(0.132)	0.0000	0.0000	0
05/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,060.0000	4,005.0000	(1.355)	0	0	0
05/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,514.0000	5,568.0000	0.979	0	0	0
05/11/2009	R201	2009/11/05			Bond Future	8.4210	8.3900	(0.368)	8.4200	8.4200	0
05/11/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,885.0000	3,757.0000	(3.295)	0	0	0



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05/11/2009	R201	2010/02/04			Bond Future	8.5010	8.4890	(0.141)	0.0000	0.0000	486
05/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	78.0000	79.0000	1.282	0	0	0
05/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,121.0000	4,075.0000	(1.116)	0	0	0
05/11/2009	R201	2010/05/06			Bond Future	8.5660	8.5540	(0.140)	0.0000	0.0000	0
05/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,350.0000	1,368.0000	1.333	0	0	0
05/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,599.0000	1,572.0000	(1.689)	0	0	0
05/11/2009	R201	2010/08/05			Bond Future	8.6020	8.5890	(0.151)	0.0000	0.0000	0
05/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,213.0000	1,193.0000	(1.649)	0	0	0
05/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,629.0000	2,655.0000	0.989	0	0	0
05/11/2009	R203	2009/11/05			Bond Future	8.8910	8.8600	(0.349)	0.0000	0.0000	0
05/11/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,957.0000	7,788.0000	(2.124)	0	0	0
05/11/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R203	2010/02/04			Bond Future	8.9720	8.9710	(0.011)	0.0000	0.0000	1,570
05/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,454.0000	4,445.0000	(0.202)	0	0	0
05/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	260.0000	256.0000	(1.538)	0	0	0
05/11/2009	R203	2010/05/06			Bond Future	9.0370	9.0360	(0.011)	0.0000	0.0000	0
05/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,034.0000	2,030.0000	(0.197)	0	0	0
05/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,224.0000	2,216.0000	(0.360)	0	0	0
05/11/2009	R203	2010/08/05			Bond Future	9.0810	9.0800	(0.011)	0.0000	0.0000	0
05/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	3,134.0000	3,132.0000	(0.064)	0	0	0
05/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,293.0000	2,286.0000	(0.305)	0	0	0
05/11/2009	R204	2009/11/05			Bond Future	8.9010	8.8700	(0.348)	8.8700	8.8900	0
05/11/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,805.0000	8,621.0000	(2.090)	0	0	0
05/11/2009	R204	2010/02/04			Bond Future	8.9710	8.9590	(0.134)	8.9700	9.0300	3,649
05/11/2009	R204	2010/02/04	9.00	Put	Option on Bond Future	0.0000	1,590.0000	100.000	8	8	200
05/11/2009	R204	2010/02/04	8.50	Call	Option on Bond Future	0.0000	669.0000	100.000	9	9	200

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05/11/2009	R204	2010/02/04	8.50	Put	Option on Bond Future	0.0000	3,382.0000	100.000	0	0	0
05/11/2009	R204	2010/02/04	9.00	Call	Option on Bond Future	0.0000	1,828.0000	100.000	8	8	200
05/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	301.0000	306.0000	1.661	0	0	0
05/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,911.0000	4,846.0000	(1.324)	0	0	0
05/11/2009	R204	2010/05/06			Bond Future	9.0300	9.0190	(0.122)	0.0000	0.0000	0
05/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,247.0000	2,272.0000	1.113	0	0	0
05/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,417.0000	2,380.0000	(1.531)	0	0	0
05/11/2009	R204	2010/08/05			Bond Future	9.0720	9.0600	(0.132)	0.0000	0.0000	0
05/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,507.0000	3,540.0000	0.941	0	0	0
05/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,527.0000	2,493.0000	(1.345)	0	0	0
05/11/2009	R206	2009/11/05			Bond Future	8.4810	8.4450	(0.424)	8.4500	8.4700	0
05/11/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,395.0000	3,273.0000	(3.594)	0	0	0
05/11/2009	R206	2010/02/04			Bond Future	8.5770	8.5650	(0.140)	0.0000	0.0000	2
05/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,649.0000	3,611.0000	(1.041)	0	0	0
05/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	117.0000	118.0000	0.855	0	0	0
05/11/2009	R206	2010/05/06			Bond Future	8.6630	8.6510	(0.139)	0.0000	0.0000	0
05/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,321.0000	1,301.0000	(1.514)	0	0	0
05/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,584.0000	1,600.0000	1.010	0	0	0
05/11/2009	R206	2010/08/05			Bond Future	8.7190	8.7050	(0.161)	0.0000	0.0000	0
05/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,035.0000	2,055.0000	0.983	0	0	0
05/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,239.0000	1,220.0000	(1.533)	0	0	0
05/11/2009	R207	2009/11/05			Bond Future	9.0610	9.0300	(0.342)	9.0300	9.0300	0
05/11/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,123.0000	9,935.0000	(1.857)	0	0	0
05/11/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R207	2010/02/04			Bond Future	9.1290	9.1290	-	0.0000	0.0000	600
05/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	238.0000	233.0000	(2.101)	0	0	0
05/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,649.0000	5,645.0000	(0.071)	0	0	0

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05/11/2009	R207	2010/05/06			Bond Future	9.1910	9.1900	(0.011)	0.0000	0.0000	0
05/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,244.0000	2,235.0000	(0.401)	0	0	0
05/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,586.0000	2,582.0000	(0.155)	0	0	0
05/11/2009	R207	2010/08/05			Bond Future	9.2370	9.2360	(0.011)	0.0000	0.0000	0
05/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,880.0000	3,878.0000	(0.052)	0	0	0
05/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,398.0000	2,390.0000	(0.334)	0	0	0
05/11/2009	R208	2009/11/05			Bond Future	9.0710	9.0450	(0.287)	9.0500	9.0500	0
05/11/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,797.0000	8,634.0000	(1.853)	0	0	0
05/11/2009	R208	2010/02/04			Bond Future	9.1360	9.1350	(0.011)	0.0000	0.0000	5,004
05/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,495.0000	4,483.0000	(0.267)	0	0	0
05/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	475.0000	470.0000	(1.053)	0	0	0
05/11/2009	R208	2010/05/06			Bond Future	9.1900	9.1890	(0.011)	0.0000	0.0000	0
05/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,315.0000	2,305.0000	(0.432)	0	0	0
05/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,675.0000	2,672.0000	(0.112)	0	0	0
05/11/2009	R208	2010/08/05			Bond Future	9.2290	9.2290	-	0.0000	0.0000	0
05/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	4,069.0000	4,064.0000	(0.123)	0	0	0
05/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,481.0000	2,475.0000	(0.242)	0	0	0
05/11/2009	R209	2009/11/05			Bond Future	8.6300	8.6000	(0.348)	8.6000	8.6000	0
05/11/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,643.0000	15,395.0000	(1.585)	0	0	0
05/11/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,376.0000	8,624.0000	2.961	0	0	0
05/11/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,926.0000	12,678.0000	(1.919)	0	0	0
05/11/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	2,951.0000	3,199.0000	8.404	0	0	0
05/11/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	10,334.0000	10,086.0000	(2.400)	0	0	0
05/11/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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05/11/2009	R209	2010/02/04			Bond Future	8.6640	8.6540	(0.115)	0.0000	0.0000	1,800
05/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	98.0000	99.0000	1.020	0	0	2,500
05/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,885.0000	9,960.0000	0.759	0	0	0
05/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,692.0000	10,611.0000	(0.758)	0	0	0
05/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	137.0000	129.0000	(5.839)	0	0	0
05/11/2009	R209	2010/05/06			Bond Future	8.6900	8.6790	(0.127)	0.0000	0.0000	0
05/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,033.0000	3,975.0000	(1.438)	0	0	0
05/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,462.0000	2,493.0000	1.259	0	0	0
05/11/2009	R209	2010/08/05			Bond Future	8.7040	8.6930	(0.126)	0.0000	0.0000	0
05/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,889.0000	3,841.0000	(1.234)	0	0	0
05/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,260.0000	4,301.0000	0.962	0	0	0
05/11/2009	TRT1	2009/11/05			Index Future	294.2890	294.2890	-	0.0000	0.0000	0
05/11/2009	TRT1	2010/02/04			Index Future	299.5000	299.9850	0.162	0.0000	0.0000	100
05/11/2009	TRT1	2010/05/06			Index Future	305.0030	305.4970	0.162	0.0000	0.0000	0
05/11/2009	ZAAD	2009/12/14			Currency Future	7.0081	6.9505	(0.822)	6.9600	6.9100	13,202
05/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
05/11/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
05/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
05/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	722.0000	667.0000	(7.618)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	218.0000	180.0000	(17.431)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	493.0000	441.0000	(10.548)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	963.0000	907.0000	(5.815)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,158.0000	4,101.0000	(1.371)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	359.0000	404.0000	12.535	0	0	0
05/11/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	818.0000	762.0000	(6.846)	0	0	0

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05/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
05/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	628.0000	574.0000	(8.599)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	211.0000	248.0000	17.536	0	0	0
05/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	582.0000	529.0000	(9.107)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,396.0000	1,453.0000	4.083	0	0	0
05/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	1,013.0000	956.0000	(5.627)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	675.0000	620.0000	(8.148)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
05/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
05/11/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	119.0000	98.0000	(17.647)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	80.0000	95.0000	18.750	0	0	0
05/11/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	866.0000	810.0000	(6.467)	0	0	0
05/11/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,792.0000	7,850.0000	0.744	0	0	0
05/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
05/11/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,558.0000	4,501.0000	(1.251)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	722.0000	667.0000	(7.618)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	110.0000	130.0000	18.182	0	0	0
05/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	818.0000	762.0000	(6.846)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	187.0000	151.0000	(19.251)	0	0	0
05/11/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,792.0000	5,850.0000	1.001	0	0	0
05/11/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,558.0000	3,501.0000	(1.602)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,111.0000	1,054.0000	(5.131)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	770.0000	714.0000	(7.273)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
05/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
05/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
05/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
05/11/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,210.0000	1,153.0000	(4.711)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	493.0000	441.0000	(10.548)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.20	Call	Currency Future	3,808.0000	3,751.0000	(1.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	915.0000	858.0000	(6.230)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
05/11/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	157.0000	131.0000	(16.561)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	288.0000	245.0000	(14.931)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	218.0000	180.0000	(17.431)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
05/11/2009	ZAAD	2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,558.0000	2,501.0000	(2.228)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,608.0000	4,551.0000	(1.237)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/11/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	187.0000	151.0000	(19.251)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,408.0000	4,351.0000	(1.293)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	137.0000	114.0000	(16.788)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,208.0000	2,151.0000	(2.582)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	449.0000	399.0000	(11.136)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,559.0000	1,501.0000	(3.720)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	103.0000	85.0000	(17.476)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	582.0000	529.0000	(9.107)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,458.0000	6,401.0000	(0.883)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	137.0000	114.0000	(16.788)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.20	Call	Currency Future	2,808.0000	2,751.0000	(2.030)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,608.0000	3,551.0000	(1.580)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,508.0000	4,451.0000	(1.264)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,258.0000	2,201.0000	(2.524)	0	0	0

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05/11/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	103.0000	85.0000	(17.476)	0	0	0
05/11/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	537.0000	484.0000	(9.870)	0	0	0
05/11/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,592.0000	3,650.0000	1.615	0	0	0
05/11/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
05/11/2009	ZAAD 2009/12/14	5.20	Call	Currency Future	1,808.0000	1,751.0000	(3.153)	0	0	0
05/11/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,608.0000	2,551.0000	(2.186)	0	0	0
05/11/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	675.0000	620.0000	(8.148)	0	0	0
05/11/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,508.0000	3,451.0000	(1.625)	0	0	0
05/11/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,260.0000	1,202.0000	(4.603)	0	0	0
05/11/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	245.0000	285.0000	16.327	0	0	0
05/11/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	149.0000	181.0000	21.477	0	0	0
05/11/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
05/11/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,408.0000	2,351.0000	(2.367)	0	0	0
05/11/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,794.0000	1,851.0000	3.177	0	0	0
05/11/2009	ZAAD 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,392.0000	3,450.0000	1.710	0	0	0
05/11/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
05/11/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	1,744.0000	1,801.0000	3.268	0	0	0
05/11/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	245.0000	285.0000	16.327	0	0	0
05/11/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	179.0000	213.0000	18.994	0	0	0
05/11/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,609.0000	1,551.0000	(3.605)	0	0	0
05/11/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	319.0000	363.0000	13.793	0	0	0
05/11/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,595.0000	1,652.0000	3.574	0	0	0
05/11/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	179.0000	213.0000	18.994	0	0	0
05/11/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,792.0000	3,850.0000	1.530	0	0	0
05/11/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	366.0000	319.0000	(12.842)	0	0	0
05/11/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	628.0000	574.0000	(8.599)	0	0	0
05/11/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,392.0000	5,450.0000	1.076	0	0	0

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05/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,062.0000	1,005.0000	(5.367)	0	0	0
05/11/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,742.0000	3,800.0000	1.550	0	0	0
05/11/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,658.0000	1,601.0000	(3.438)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
05/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
05/11/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,158.0000	2,101.0000	(2.641)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	58.0000	68.0000	17.241	0	0	0
05/11/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,543.0000	2,600.0000	2.241	0	0	0
05/11/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,392.0000	7,450.0000	0.785	0	0	0
05/11/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,258.0000	3,201.0000	(1.750)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,158.0000	3,101.0000	(1.805)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,409.0000	1,352.0000	(4.045)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	89.0000	73.0000	(17.978)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,508.0000	2,451.0000	(2.273)	0	0	0
05/11/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,161.0000	1,103.0000	(4.996)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	58.0000	68.0000	17.241	0	0	0
05/11/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	80.0000	95.0000	18.750	0	0	0
05/11/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,492.0000	3,550.0000	1.661	0	0	0
05/11/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,051.0000	1,107.0000	5.328	0	0	0
05/11/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	288.0000	245.0000	(14.931)	0	0	0
05/11/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0



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05/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,042.0000	8,100.0000	0.721	0	0	0
05/11/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,042.0000	4,100.0000	1.435	0	0	0
05/11/2009	ZAAD	2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,442.0000	3,500.0000	1.685	0	0	0
05/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,042.0000	6,100.0000	0.960	0	0	0
05/11/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,496.0000	1,553.0000	3.810	0	0	0
05/11/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,958.0000	1,901.0000	(2.911)	0	0	0
05/11/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
05/11/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	9.20	Put	Currency Future	2,193.0000	2,251.0000	2.645	0	0	0
05/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,192.0000	8,250.0000	0.708	0	0	0
05/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,043.0000	2,101.0000	2.839	0	0	0
05/11/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	326.0000	281.0000	(13.804)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,542.0000	5,600.0000	1.047	0	0	0
05/11/2009	ZAAD	2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,442.0000	5,500.0000	1.066	0	0	0
05/11/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,509.0000	1,451.0000	(3.844)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,442.0000	7,500.0000	0.779	0	0	0
05/11/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.05	Call	Currency Future	3,958.0000	3,900.0000	(1.465)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	13.20	Put	Currency Future	6,192.0000	6,250.0000	0.937	0	0	0
05/11/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0

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05/11/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	6,092.0000	6,150.0000	0.952	0	0	0
05/11/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,492.0000	7,550.0000	0.774	0	0	0
05/11/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,408.0000	3,351.0000	(1.673)	0	0	0
05/11/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,446.0000	1,503.0000	3.942	0	0	0
05/11/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	366.0000	319.0000	(12.842)	0	0	0
05/11/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,492.0000	5,550.0000	1.056	0	0	0
05/11/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,908.0000	1,851.0000	(2.987)	0	0	0
05/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	2,093.0000	2,151.0000	2.771	0	0	0
05/11/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	2,958.0000	2,901.0000	(1.927)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	110.0000	130.0000	18.182	0	0	0
05/11/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.10	Call	Currency Future	2,908.0000	2,851.0000	(1.960)	0	0	0
05/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,658.0000	4,601.0000	(1.224)	0	0	0
05/11/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,408.0000	6,351.0000	(0.890)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,844.0000	1,901.0000	3.091	0	0	0
05/11/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,908.0000	4,851.0000	(1.161)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	3,908.0000	3,851.0000	(1.459)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,258.0000	4,201.0000	(1.339)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,158.0000	6,101.0000	(0.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,458.0000	3,401.0000	(1.648)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,842.0000	3,900.0000	1.510	0	0	0
05/11/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	8,092.0000	8,150.0000	0.717	0	0	0
05/11/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	252.0000	212.0000	(15.873)	0	0	0
05/11/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,842.0000	2,900.0000	2.041	0	0	0
05/11/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,100.0000	1,156.0000	5.091	0	0	0
05/11/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,842.0000	7,900.0000	0.740	0	0	0
05/11/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,842.0000	5,900.0000	0.993	0	0	0
05/11/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,958.0000	4,901.0000	(1.150)	0	0	0
05/11/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
05/11/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,347.0000	1,404.0000	4.232	0	0	0
05/11/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,592.0000	5,650.0000	1.037	0	0	0
05/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,192.0000	4,250.0000	1.384	0	0	0
05/11/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,642.0000	3,700.0000	1.593	0	0	0
05/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
05/11/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,645.0000	1,702.0000	3.465	0	0	0
05/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	252.0000	212.0000	(15.873)	0	0	0
05/11/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,342.0000	4,400.0000	1.336	0	0	0
05/11/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,742.0000	5,800.0000	1.010	0	0	0
05/11/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,593.0000	2,650.0000	2.198	0	0	0
05/11/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,542.0000	7,600.0000	0.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,208.0000	3,151.0000	(1.777)	0	0	0
05/11/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,642.0000	7,700.0000	0.759	0	0	0
05/11/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,742.0000	7,800.0000	0.749	0	0	0
05/11/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,092.0000	4,150.0000	1.417	0	0	0
05/11/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,642.0000	5,700.0000	1.028	0	0	0
05/11/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,108.0000	4,050.0000	(1.412)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,208.0000	4,151.0000	(1.355)	0	0	0
05/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	281.0000	323.0000	14.947	0	0	0
05/11/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,359.0000	1,302.0000	(4.194)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,108.0000	3,051.0000	(1.834)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,545.0000	1,602.0000	3.689	0	0	0
05/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,358.0000	4,301.0000	(1.308)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,108.0000	2,051.0000	(2.704)	0	0	0
05/11/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,459.0000	1,401.0000	(3.975)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,894.0000	1,951.0000	3.010	0	0	0
05/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,358.0000	3,301.0000	(1.697)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,458.0000	2,401.0000	(2.319)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,358.0000	2,301.0000	(2.417)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,458.0000	4,401.0000	(1.279)	0	0	0
05/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	49.0000	58.0000	18.367	0	0	0
05/11/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

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05/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	49.0000	58.0000	18.367	0	0	0
05/11/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,542.0000	3,600.0000	1.637	0	0	0
05/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	407.0000	358.0000	(12.039)	0	0	0
05/11/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	407.0000	358.0000	(12.039)	0	0	0
05/11/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,592.0000	7,650.0000	0.764	0	0	0
05/11/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,892.0000	7,950.0000	0.735	0	0	0
05/11/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,892.0000	5,950.0000	0.984	0	0	0
05/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,692.0000	3,750.0000	1.571	0	0	0
05/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,692.0000	5,750.0000	1.019	0	0	0
05/11/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,658.0000	3,601.0000	(1.558)	0	0	0
05/11/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,694.0000	1,752.0000	3.424	0	0	0
05/11/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	5,992.0000	6,050.0000	0.968	0	0	0
05/11/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	ZAAD	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,342.0000	7,400.0000	0.790	0	0	0
05/11/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
05/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,310.0000	1,252.0000	(4.427)	0	0	0
05/11/2009	ZAAD	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,308.0000	4,251.0000	(1.323)	0	0	0
05/11/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/11/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,342.0000	5,400.0000	1.086	0	0	0
05/11/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,692.0000	7,750.0000	0.754	0	0	0
05/11/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	4,008.0000	3,951.0000	(1.422)	0	0	0
05/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,308.0000	3,251.0000	(1.723)	0	0	0
05/11/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

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05/11/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,308.0000	2,251.0000	(2.470)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	3,008.0000	2,951.0000	(1.895)	0	0	0
05/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	1,994.0000	2,051.0000	2.859	0	0	0
05/11/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,342.0000	3,400.0000	1.735	0	0	0
05/11/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,892.0000	3,950.0000	1.490	0	0	0
05/11/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	2,008.0000	1,951.0000	(2.839)	0	0	0
05/11/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,658.0000	2,601.0000	(2.144)	0	0	0
05/11/2009	ZAAD	2009/12/14	15.00	Put	Currency Future	7,992.0000	8,050.0000	0.726	0	0	0
05/11/2009	ZAAD	2009/12/14	11.00	Put	Currency Future	3,992.0000	4,050.0000	1.453	0	0	0
05/11/2009	ZAAD	2010/03/15			Currency Future	7.0591	6.9997	(0.841)	7.0100	7.0100	8,353
05/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,259.0000	4,200.0000	(1.385)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,044.0000	4,103.0000	1.459	0	0	0
05/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	71.0000	81.0000	14.085	0	0	0
05/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	7,991.0000	8,051.0000	0.751	0	0	0
05/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,768.0000	1,823.0000	3.111	0	0	0
05/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,545.0000	3,604.0000	1.664	0	0	0
05/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	721.0000	671.0000	(6.935)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	565.0000	520.0000	(7.965)	0	0	0
05/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	287.0000	260.0000	(9.408)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	2,012.0000	1,953.0000	(2.932)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	339.0000	305.0000	(10.029)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,042.0000	6,101.0000	0.976	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,575.0000	1,629.0000	3.429	0	0	0
05/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,396.0000	3,454.0000	1.708	0	0	0
05/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	278.0000	310.0000	11.511	0	0	0
05/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	230.0000	255.0000	10.870	0	0	0
05/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,744.0000	3,803.0000	1.576	0	0	0
05/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,041.0000	8,101.0000	0.746	0	0	0
05/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,542.0000	5,601.0000	1.065	0	0	0
05/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
05/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	106.0000	120.0000	13.208	0	0	0
05/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	3,994.0000	4,053.0000	1.477	0	0	0
05/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,459.0000	3,400.0000	(1.706)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	681.0000	631.0000	(7.342)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,509.0000	4,450.0000	(1.308)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,431.0000	1,485.0000	3.774	0	0	0
05/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
05/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	2,012.0000	2,068.0000	2.783	0	0	0
05/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,742.0000	5,801.0000	1.028	0	0	0
05/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	307.0000	341.0000	11.075	0	0	0
05/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,459.0000	4,400.0000	(1.323)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	338.0000	374.0000	10.651	0	0	0
05/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	253.0000	280.0000	10.672	0	0	0
05/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,741.0000	7,801.0000	0.775	0	0	0
05/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,509.0000	3,450.0000	(1.681)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,460.0000	2,401.0000	(2.398)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
05/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,392.0000	5,451.0000	1.094	0	0	0
05/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	5,992.0000	6,051.0000	0.985	0	0	0
05/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,272.0000	1,213.0000	(4.638)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,059.0000	4,000.0000	(1.454)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,342.0000	5,401.0000	1.104	0	0	0
05/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,609.0000	3,550.0000	(1.635)	0	0	0
05/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	312.0000	280.0000	(10.256)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	529.0000	485.0000	(8.318)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,609.0000	4,550.0000	(1.280)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	641.0000	593.0000	(7.488)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,259.0000	3,200.0000	(1.810)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	120.0000	135.0000	12.500	0	0	0
05/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,341.0000	7,401.0000	0.817	0	0	0
05/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	805.0000	753.0000	(6.460)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	82.0000	93.0000	13.415	0	0	0
05/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	213.0000	192.0000	(9.859)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,468.0000	1,409.0000	(4.019)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,346.0000	3,405.0000	1.763	0	0	0
05/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,492.0000	5,551.0000	1.074	0	0	0
05/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,610.0000	2,550.0000	(2.299)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0



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05/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	404.0000	442.0000	9.406	0	0	0
05/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,660.0000	2,600.0000	(2.256)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	397.0000	359.0000	(9.572)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,384.0000	1,438.0000	3.902	0	0	0
05/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
05/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,671.0000	1,726.0000	3.291	0	0	0
05/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,077.0000	1,019.0000	(5.385)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,261.0000	2,202.0000	(2.609)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	1,029.0000	973.0000	(5.442)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,491.0000	7,551.0000	0.801	0	0	0
05/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	428.0000	389.0000	(9.112)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
05/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,060.0000	2,117.0000	2.767	0	0	0
05/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	188.0000	210.0000	11.702	0	0	0
05/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
05/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,468.0000	1,409.0000	(4.019)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,391.0000	7,451.0000	0.812	0	0	0
05/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
05/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,495.0000	3,554.0000	1.688	0	0	0
05/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	763.0000	711.0000	(6.815)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,865.0000	1,921.0000	3.003	0	0	0
05/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,665.0000	1,606.0000	(3.544)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	849.0000	795.0000	(6.360)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,517.0000	1,458.0000	(3.889)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,541.0000	7,601.0000	0.796	0	0	0
05/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
05/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
05/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
05/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
05/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,527.0000	1,581.0000	3.536	0	0	0
05/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	460.0000	419.0000	(8.913)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,809.0000	3,750.0000	(1.549)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
05/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,510.0000	2,451.0000	(2.351)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,844.0000	3,903.0000	1.535	0	0	0
05/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	938.0000	883.0000	(5.864)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	893.0000	839.0000	(6.047)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,841.0000	7,901.0000	0.765	0	0	0
05/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,193.0000	4,253.0000	1.431	0	0	0
05/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	428.0000	389.0000	(9.112)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,559.0000	3,500.0000	(1.658)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,842.0000	5,901.0000	1.010	0	0	0
05/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	169.0000	189.0000	11.834	0	0	0
05/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,567.0000	1,507.0000	(3.829)	0	0	0

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05/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,174.0000	1,116.0000	(4.940)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,059.0000	3,000.0000	(1.929)	0	0	0
05/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,691.0000	7,751.0000	0.780	0	0	0
05/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	7,941.0000	8,001.0000	0.756	0	0	0
05/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	151.0000	170.0000	12.583	0	0	0
05/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	5,942.0000	6,001.0000	0.993	0	0	0
05/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,814.0000	1,755.0000	(3.252)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,559.0000	4,500.0000	(1.294)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,062.0000	2,003.0000	(2.861)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,370.0000	1,311.0000	(4.307)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	494.0000	451.0000	(8.704)	0	0	0
05/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	8,091.0000	8,151.0000	0.742	0	0	0
05/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,207.0000	2,264.0000	2.583	0	0	0
05/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,361.0000	2,301.0000	(2.541)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,560.0000	2,501.0000	(2.305)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	367.0000	331.0000	(9.809)	0	0	0
05/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,810.0000	2,750.0000	(2.135)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,441.0000	7,501.0000	0.806	0	0	0
05/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	208.0000	232.0000	11.538	0	0	0
05/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,645.0000	3,704.0000	1.619	0	0	0
05/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,719.0000	1,775.0000	3.258	0	0	0
05/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
05/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,959.0000	2,900.0000	(1.994)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,191.0000	8,251.0000	0.733	0	0	0
05/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,695.0000	3,754.0000	1.597	0	0	0
05/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,442.0000	5,501.0000	1.084	0	0	0
05/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	3,909.0000	3,850.0000	(1.509)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	3,944.0000	4,003.0000	1.496	0	0	0
05/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,192.0000	6,251.0000	0.953	0	0	0
05/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,642.0000	5,701.0000	1.046	0	0	0
05/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	1,963.0000	1,904.0000	(3.006)	0	0	0
05/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	1,963.0000	2,019.0000	2.853	0	0	0
05/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,692.0000	5,751.0000	1.037	0	0	0
05/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,445.0000	3,504.0000	1.713	0	0	0
05/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,159.0000	3,100.0000	(1.868)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	2,909.0000	2,850.0000	(2.028)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,479.0000	1,533.0000	3.651	0	0	0
05/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,959.0000	3,900.0000	(1.490)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,159.0000	4,100.0000	(1.419)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,161.0000	2,102.0000	(2.730)	0	0	0
05/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	267.0000	241.0000	(9.738)	0	0	0
05/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	6,092.0000	6,151.0000	0.968	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	93.0000	106.0000	13.978	0	0	0
05/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,209.0000	4,150.0000	(1.402)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	4,094.0000	4,153.0000	1.441	0	0	0
05/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	169.0000	189.0000	11.834	0	0	0
05/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	2,109.0000	2,166.0000	2.703	0	0	0
05/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	602.0000	556.0000	(7.641)	0	0	0
05/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,791.0000	7,851.0000	0.770	0	0	0
05/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	1,913.0000	1,854.0000	(3.084)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	106.0000	120.0000	13.208	0	0	0
05/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	565.0000	520.0000	(7.965)	0	0	0
05/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,792.0000	5,851.0000	1.019	0	0	0
05/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,641.0000	7,701.0000	0.785	0	0	0
05/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	135.0000	152.0000	12.593	0	0	0
05/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	494.0000	451.0000	(8.704)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	135.0000	152.0000	12.593	0	0	0
05/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,112.0000	2,053.0000	(2.794)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,359.0000	3,300.0000	(1.756)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,109.0000	3,050.0000	(1.898)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,359.0000	4,300.0000	(1.354)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,209.0000	3,150.0000	(1.839)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,109.0000	4,050.0000	(1.436)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	983.0000	928.0000	(5.595)	0	0	0
05/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	34.0000	39.0000	14.706	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
05/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,311.0000	2,251.0000	(2.596)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	893.0000	839.0000	(6.047)	0	0	0
05/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,419.0000	1,360.0000	(4.158)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
05/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,623.0000	1,678.0000	3.389	0	0	0
05/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,794.0000	3,853.0000	1.555	0	0	0
05/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
05/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,211.0000	2,152.0000	(2.668)	0	0	0
05/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	3,009.0000	2,950.0000	(1.961)	0	0	0
05/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	805.0000	753.0000	(6.460)	0	0	0
05/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,595.0000	3,654.0000	1.641	0	0	0
05/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,223.0000	1,164.0000	(4.824)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,816.0000	1,872.0000	3.084	0	0	0
05/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
05/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,892.0000	5,951.0000	1.001	0	0	0
05/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
05/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,126.0000	1,067.0000	(5.240)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,891.0000	7,951.0000	0.760	0	0	0
05/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,321.0000	1,262.0000	(4.466)	0	0	0
05/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,894.0000	3,953.0000	1.515	0	0	0
05/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	4,009.0000	3,950.0000	(1.472)	0	0	0

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05/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,914.0000	1,970.0000	2.926	0	0	0
05/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,659.0000	4,600.0000	(1.266)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,659.0000	3,600.0000	(1.612)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,309.0000	3,250.0000	(1.783)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,309.0000	4,250.0000	(1.369)	0	0	0
05/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,592.0000	5,651.0000	1.055	0	0	0
05/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,591.0000	7,651.0000	0.790	0	0	0
05/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,410.0000	2,351.0000	(2.448)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,409.0000	3,350.0000	(1.731)	0	0	0
05/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,409.0000	4,350.0000	(1.338)	0	0	0
05/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14			Currency Future	7.1001	7.0408	(0.835)	7.0300	6.9900	500
05/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,200.0000	3,141.0000	(1.844)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	445.0000	413.0000	(7.191)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,661.0000	3,719.0000	1.584	0	0	0
05/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,513.0000	3,571.0000	1.651	0	0	0
05/11/2009	ZAAD	2010/06/14	3.25	Call	Currency Future	3,850.0000	3,791.0000	(1.532)	0	0	0
05/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	375.0000	408.0000	8.800	0	0	0
05/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	295.0000	322.0000	9.153	0	0	0
05/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
05/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	717.0000	673.0000	(6.137)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	2,902.0000	2,843.0000	(2.033)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,859.0000	3,917.0000	1.503	0	0	0
05/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,401.0000	7,460.0000	0.797	0	0	0

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05/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,518.0000	1,459.0000	(3.887)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.25	Call	Currency Future	2,852.0000	2,793.0000	(2.069)	0	0	0
05/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,803.0000	5,862.0000	1.017	0	0	0
05/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,372.0000	1,314.0000	(4.227)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	3,900.0000	3,841.0000	(1.513)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,851.0000	7,910.0000	0.751	0	0	0
05/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,403.0000	5,462.0000	1.092	0	0	0
05/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
05/11/2009	ZAAD	2010/06/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,809.0000	3,868.0000	1.549	0	0	0
05/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,853.0000	5,912.0000	1.008	0	0	0
05/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
05/11/2009	ZAAD	2010/06/14	11.25	Put	Currency Future	4,157.0000	4,216.0000	1.419	0	0	0
05/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	375.0000	349.0000	(6.933)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
05/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,414.0000	3,472.0000	1.699	0	0	0
05/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	18.0000	18.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	13.25	Put	Currency Future	6,152.0000	6,212.0000	0.975	0	0	0
05/11/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,350.0000	4,291.0000	(1.356)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,950.0000	3,891.0000	(1.494)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
05/11/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,591.0000	1,645.0000	3.394	0	0	0
05/11/2009	ZAAD	2010/06/14	15.25	Put	Currency Future	8,151.0000	8,210.0000	0.724	0	0	0
05/11/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	43.0000	50.0000	16.279	0	0	0
05/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,921.0000	1,976.0000	2.863	0	0	0
05/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,600.0000	3,541.0000	(1.639)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	165.0000	185.0000	12.121	0	0	0
05/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,801.0000	7,860.0000	0.756	0	0	0
05/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,651.0000	7,710.0000	0.771	0	0	0
05/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	8,101.0000	8,160.0000	0.728	0	0	0
05/11/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,150.0000	4,091.0000	(1.422)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	184.0000	204.0000	10.870	0	0	0
05/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	437.0000	473.0000	8.238	0	0	0
05/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
05/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	993.0000	941.0000	(5.237)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	117.0000	132.0000	12.821	0	0	0
05/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
05/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	9.25	Put	Currency Future	2,205.0000	2,259.0000	2.449	0	0	0
05/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	337.0000	314.0000	(6.825)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	420.0000	390.0000	(7.143)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,732.0000	1,786.0000	3.118	0	0	0
05/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	584.0000	545.0000	(6.678)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,504.0000	2,445.0000	(2.356)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.25	Put	Currency Future	59.0000	68.0000	15.254	0	0	0
05/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	356.0000	331.0000	(7.022)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
05/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,355.0000	2,296.0000	(2.505)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,500.0000	4,441.0000	(1.311)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0

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05/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,207.0000	2,148.0000	(2.673)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	4,000.0000	3,941.0000	(1.475)	0	0	0
05/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	320.0000	349.0000	9.063	0	0	0
05/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,653.0000	5,712.0000	1.044	0	0	0
05/11/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,151.0000	3,092.0000	(1.872)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,600.0000	4,541.0000	(1.283)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,500.0000	3,441.0000	(1.686)	0	0	0
05/11/2009	ZAAD	2010/06/14	9.25	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,200.0000	4,141.0000	(1.405)	0	0	0
05/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	4,008.0000	4,066.0000	1.447	0	0	0
05/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	1,910.0000	1,851.0000	(3.089)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
05/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.25	Call	Currency Future	1,861.0000	1,802.0000	(3.170)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	682.0000	639.0000	(6.305)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,873.0000	1,928.0000	2.936	0	0	0
05/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,952.0000	2,893.0000	(1.999)	0	0	0
05/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,157.0000	2,098.0000	(2.735)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,499.0000	1,552.0000	3.536	0	0	0
05/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,503.0000	5,562.0000	1.072	0	0	0
05/11/2009	ZAAD	2010/06/14	6.25	Call	Currency Future	909.0000	859.0000	(5.501)	0	0	0
05/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	406.0000	440.0000	8.374	0	0	0
05/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	6,003.0000	6,062.0000	0.983	0	0	0
05/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,960.0000	1,901.0000	(3.010)	0	0	0
05/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,603.0000	2,544.0000	(2.267)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,545.0000	1,598.0000	3.430	0	0	0
05/11/2009	ZAAD	2010/06/14	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	27.0000	28.0000	3.704	0	0	0

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05/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	950.0000	899.0000	(5.368)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,179.0000	1,121.0000	(4.919)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	50.0000	58.0000	16.000	0	0	0
05/11/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
05/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	6,102.0000	6,162.0000	0.983	0	0	0
05/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,501.0000	7,560.0000	0.787	0	0	0
05/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	225.0000	248.0000	10.222	0	0	0
05/11/2009	ZAAD	2010/06/14	11.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,554.0000	2,495.0000	(2.310)	0	0	0
05/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,051.0000	8,110.0000	0.733	0	0	0
05/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	525.0000	489.0000	(6.857)	0	0	0
05/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	4,107.0000	4,166.0000	1.437	0	0	0
05/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,158.0000	2,212.0000	2.502	0	0	0
05/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,101.0000	3,042.0000	(1.903)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,550.0000	3,491.0000	(1.662)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,100.0000	4,041.0000	(1.439)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,550.0000	4,491.0000	(1.297)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	247.0000	272.0000	10.121	0	0	0
05/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
05/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,751.0000	7,810.0000	0.761	0	0	0
05/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,638.0000	1,692.0000	3.297	0	0	0
05/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,108.0000	2,049.0000	(2.799)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,567.0000	1,508.0000	(3.765)	0	0	0

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05/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	497.0000	462.0000	(7.042)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,469.0000	1,411.0000	(3.948)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
05/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,053.0000	6,112.0000	0.975	0	0	0
05/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	17.0000	17.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,057.0000	4,116.0000	1.454	0	0	0
05/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
05/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,111.0000	2,165.0000	2.558	0	0	0
05/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	470.0000	437.0000	(7.021)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
05/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,450.0000	4,391.0000	(1.326)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	270.0000	296.0000	9.630	0	0	0
05/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,450.0000	3,391.0000	(1.710)	0	0	0
05/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,250.0000	4,191.0000	(1.388)	0	0	0
05/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,454.0000	2,395.0000	(2.404)	0	0	0
05/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	148.0000	166.0000	12.162	0	0	0
05/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,451.0000	7,510.0000	0.792	0	0	0
05/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,463.0000	3,522.0000	1.704	0	0	0
05/11/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,350.0000	3,291.0000	(1.761)	0	0	0
05/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	320.0000	298.0000	(6.875)	0	0	0
05/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	8,001.0000	8,060.0000	0.737	0	0	0
05/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,275.0000	1,217.0000	(4.549)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,227.0000	1,169.0000	(4.727)	0	0	0
05/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	470.0000	507.0000	7.872	0	0	0
05/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	25.0000	26.0000	4.000	0	0	0

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05/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,064.0000	2,118.0000	2.616	0	0	0
05/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,256.0000	2,197.0000	(2.615)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	616.0000	575.0000	(6.656)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,453.0000	5,512.0000	1.082	0	0	0
05/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,250.0000	3,191.0000	(1.815)	0	0	0
05/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,562.0000	3,620.0000	1.628	0	0	0
05/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,753.0000	5,812.0000	1.026	0	0	0
05/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	648.0000	607.0000	(6.327)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,131.0000	1,074.0000	(5.040)	0	0	0
05/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	132.0000	148.0000	12.121	0	0	0
05/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,300.0000	4,241.0000	(1.372)	0	0	0
05/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
05/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,779.0000	1,833.0000	3.035	0	0	0
05/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,826.0000	1,880.0000	2.957	0	0	0
05/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	204.0000	226.0000	10.784	0	0	0
05/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
05/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	554.0000	516.0000	(6.859)	0	0	0
05/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,703.0000	5,762.0000	1.035	0	0	0
05/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,760.0000	3,818.0000	1.543	0	0	0
05/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,323.0000	1,265.0000	(4.384)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,300.0000	3,241.0000	(1.788)	0	0	0
05/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
05/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
05/11/2009	ZAAD	2010/06/14	3.80	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
05/11/2009	ZAAD 2010/06/14	6.10	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
05/11/2009	ZAAD 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	4.80	Call	Currency Future	2,306.0000	2,247.0000	(2.559)	0	0	0
05/11/2009	ZAAD 2010/06/14	4.10	Call	Currency Future	3,002.0000	2,943.0000	(1.965)	0	0	0
05/11/2009	ZAAD 2010/06/14	14.80	Put	Currency Future	7,701.0000	7,760.0000	0.766	0	0	0
05/11/2009	ZAAD 2010/06/14	10.80	Put	Currency Future	3,710.0000	3,769.0000	1.590	0	0	0
05/11/2009	ZAAD 2010/06/14	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	6.10	Call	Currency Future	1,036.0000	983.0000	(5.116)	0	0	0
05/11/2009	ZAAD 2010/06/14	5.10	Call	Currency Future	2,009.0000	1,950.0000	(2.937)	0	0	0
05/11/2009	ZAAD 2010/06/14	13.00	Put	Currency Future	5,903.0000	5,962.0000	0.999	0	0	0
05/11/2009	ZAAD 2010/06/14	11.00	Put	Currency Future	3,908.0000	3,967.0000	1.510	0	0	0
05/11/2009	ZAAD 2010/06/14	11.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	9.00	Put	Currency Future	1,969.0000	2,024.0000	2.793	0	0	0
05/11/2009	ZAAD 2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	13.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	15.00	Put	Currency Future	7,901.0000	7,960.0000	0.747	0	0	0
05/11/2009	ZAAD 2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	14.65	Put	Currency Future	7,551.0000	7,610.0000	0.781	0	0	0
05/11/2009	ZAAD 2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/11/2009	ZAAD 2010/06/14	12.65	Put	Currency Future	5,553.0000	5,612.0000	1.062	0	0	0

**Grand Total:** **1,009,839**